



# Daily MTM Report

Daily summary for 09/11/2009

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			7.33400	7.33900			0.00	0	0.00
R155 On 31/08/2011 Bond			7.31000	7.35000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.24000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86000	8.89000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.30500	8.34000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.79000	8.82000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.80000	8.83000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.36000	8.40000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.96500	9.00000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.97000	9.00500			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			8.52000	8.55500			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			7.47420	7.55770		19.20	290,701,534.80	38,894	346,878.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		387.00000	315	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		79.00000	90	19.88	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		200.00000	147	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		192.00000	223	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		143.00000	99	20.41	9,900,000.00	100	1,100.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		285.00000	325	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		80.00000	50	21.62	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		473.00000	526	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		351.00000	280	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		93.00000	106	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		179.00000	129	19.92	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		221.00000	255	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		160.00000	113	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		252.00000	289	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		64.00000	38	22.11	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		556.00000	613	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		127.00000	87	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		320.00000	362	20.65	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		29.00000	14	23.81	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		871.00000	940	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		80.00000	50	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		473.00000	526	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,258.00000	4,174	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		254.00000	189	19.20	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		147.00000	165	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		226.00000	167	19.44	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		168.00000	193	19.44	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		114.00000	76	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		356.00000	401	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		51.00000	28	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		643.00000	704	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		114.00000	76	20.89	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		356.00000	401	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
\$ / R On 14/12/2009 Currency Future	7.85	Call			101.00000	66	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			394.00000	442	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			2.00000	0	31.52	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,344.00000	2,426	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			72.00000	43	21.86	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			514.00000	569	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			200.00000	147	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			192.00000	223	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			90.00000	57	21.38	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			433.00000	483	21.38	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			589.00000	511	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			31.00000	37	20.73	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			317.00000	248	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			109.00000	124	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			463.00000	389	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			55.00000	64	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			424.00000	351	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			66.00000	77	20.05	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			284.00000	217	19.37	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			127.00000	143	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			40.00000	21	23.08	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			733.00000	797	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			254.00000	189	19.20	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			147.00000	165	19.20	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			127.00000	87	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			320.00000	362	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			32.00000	16	23.56	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			825.00000	892	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			143.00000	99	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			285.00000	325	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			6.00000	2	27.69	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,648.00000	1,728	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	43.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,642.00000	4,726	43.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	48.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,842.00000	5,926	48.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,042.00000	7,126	49.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			10.00000	4	26.23	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,353.00000	1,430	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			57.00000	33	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			599.00000	658	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			45.00000	25	22.83	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			688.00000	750	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			45.00000	25	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put		688.00000	750	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		0.00000	0	46.48	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,442.00000	5,526	46.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		0.00000	0	35.32	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,993.00000	3,076	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	43.81	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,742.00000	4,826	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		64.00000	38	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		556.00000	613	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		12.00000	5	25.75	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,255.00000	1,331	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		15.00000	6	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,158.00000	1,232	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		36.00000	19	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		778.00000	844	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		23.00000	11	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		966.00000	1,036	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		21.00000	9	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,013.00000	1,085	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		26.00000	12	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		918.00000	988	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		36.00000	19	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		778.00000	844	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		26.00000	12	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		918.00000	988	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		32.00000	16	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		825.00000	892	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		4.00000	1	29.19	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,946.00000	2,027	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		21.00000	9	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,013.00000	1,085	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		19.00000	8	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,061.00000	1,134	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		19.00000	8	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,061.00000	1,134	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		14.00000	5	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,206.00000	1,281	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		17.00000	7	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,109.00000	1,183	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		9.00000	3	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,402.00000	1,479	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		10.00000	4	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,353.00000	1,430	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		11.00000	4	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,304.00000	1,380	25.99	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 14/12/2009 Currency Future	8.70	Call		15.00000	6	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,158.00000	1,232	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		8.00000	3	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,451.00000	1,529	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		6.00000	2	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,599.00000	1,678	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		5.00000	1	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,747.00000	1,827	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		4.00000	1	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,846.00000	1,927	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		4.00000	1	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,896.00000	1,977	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		5.00000	1	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,747.00000	1,827	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		3.00000	1	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,996.00000	2,077	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		4.00000	1	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,896.00000	1,977	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		2.00000	1	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		2,244.00000	2,326	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1.00000	0	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,593.00000	2,676	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1.00000	0	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		2,444.00000	2,526	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		2.00000	1	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,294.00000	2,376	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		2.00000	1	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,294.00000	2,376	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,493.00000	2,576	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1.00000	0	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,793.00000	2,876	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,893.00000	2,976	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,943.00000	3,026	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		0.00000	0	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		3,043.00000	3,126	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		0.00000	0	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,243.00000	3,326	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	38.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,492.00000	3,576	38.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		0.00000	0	37.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,442.00000	3,526	37.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		0.00000	0	37.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,342.00000	3,426	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	0	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,743.00000	2,826	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	0	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,843.00000	2,926	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	0	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,093.00000	3,176	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,193.00000	3,276	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,243.00000	3,326	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,643.00000	2,726	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1.00000	0	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,543.00000	2,626	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	35.32	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,993.00000	3,076	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,143.00000	3,226	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1.00000	0	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,543.00000	2,626	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,592.00000	3,676	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,542.00000	3,626	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,742.00000	3,826	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	39.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,642.00000	3,726	39.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	43.81	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,742.00000	4,826	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,042.00000	4,126	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	40.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,942.00000	4,026	40.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,442.00000	4,526	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	44.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,842.00000	4,926	44.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	45.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,242.00000	5,326	45.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	47.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,642.00000	5,726	47.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	42.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,342.00000	4,426	42.28	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 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,142.00000	5,226	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,542.00000	5,626	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			7.00000	2	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,549.00000	1,628	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			2.00000	1	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,145.00000	2,226	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,542.00000	4,626	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	47.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,742.00000	5,826	47.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			3.00000	1	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,045.00000	2,127	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,643.00000	2,726	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	40.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,842.00000	3,926	40.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	44.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,042.00000	5,126	44.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			12.00000	5	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,255.00000	1,331	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	41.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,242.00000	4,326	41.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	48.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,042.00000	6,126	48.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	44.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,942.00000	5,026	44.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,542.00000	5,626	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	48.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,142.00000	6,226	48.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	41.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,142.00000	4,226	41.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,342.00000	5,426	46.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	48.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,942.00000	6,026	48.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	45.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,242.00000	5,326	45.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			5.00000	1	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,797.00000	1,877	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,394.00000	2,476	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	41.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,192.00000	4,276	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,792.00000	4,876	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,392.00000	5,476	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	48.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,992.00000	6,076	48.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	41.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,242.00000	4,326	41.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		5.00000	2	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,698.00000	1,777	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	38.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,492.00000	3,576	38.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	41.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,092.00000	4,176	41.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	43.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,692.00000	4,776	43.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	45.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,292.00000	5,376	45.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		7.00000	2	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,549.00000	1,628	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,542.00000	4,626	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		2.00000	1	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,194.00000	2,276	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,392.00000	3,476	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	40.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,992.00000	4,076	40.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	43.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,592.00000	4,676	43.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	47.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,692.00000	5,776	47.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,742.00000	3,826	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		11.00000	4	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,304.00000	1,380	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	39.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,692.00000	3,776	39.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	42.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,292.00000	4,376	42.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		6.00000	2	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,648.00000	1,728	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	39.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,792.00000	3,876	39.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	42.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,392.00000	4,476	42.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,992.00000	5,076	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,192.00000	6,276	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	42.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,342.00000	4,426	42.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	48.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,342.00000	6,426	48.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	48.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,242.00000	6,326	48.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	42.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,292.00000	4,376	42.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,892.00000	4,976	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	48.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,092.00000	6,176	48.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	49.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,442.00000	6,526	49.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	41.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,092.00000	4,176	41.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	45.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,292.00000	5,376	45.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,492.00000	6,576	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	48.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,892.00000	5,976	48.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,792.00000	5,876	47.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			17.00000	7	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,109.00000	1,183	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,092.00000	5,176	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	46.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,492.00000	5,576	46.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			424.00000	351	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			66.00000	77	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			9.00000	3	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,402.00000	1,479	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,293.00000	3,376	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	40.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,992.00000	4,076	40.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.82	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 14/12/2009 Currency Future	13.35	Put		5,792.00000	5,876	47.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		678.00000	599	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		20.00000	25	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		143.00000	99	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		285.00000	325	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		724.00000	644	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		16.00000	20	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1.00000	0	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,593.00000	2,676	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		633.00000	555	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		25.00000	31	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		1.00000	0	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,693.00000	2,776	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,792.00000	4,876	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		633.00000	555	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		25.00000	31	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		770.00000	691	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		13.00000	16	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,008.00000	3,924	39.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	39.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,508.00000	2,424	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,011.00000	929	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		3.00000	5	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,992.00000	8,076	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,758.00000	2,674	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,259.00000	1,176	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		1.00000	2	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	51.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,742.00000	7,826	51.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,092.00000	5,176	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,558.00000	2,474	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,558.00000	1,475	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		1.00000	0	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,758.00000	1,674	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	50.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,592.00000	7,676	50.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,808.00000	2,724	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,808.00000	1,724	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			818.00000	737	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			10.00000	13	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	50.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,692.00000	7,776	50.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,708.00000	2,624	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,708.00000	1,624	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	0	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	51.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,792.00000	7,876	51.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,658.00000	2,574	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,658.00000	1,574	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			0.00000	0	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	51.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,842.00000	7,926	51.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,908.00000	2,824	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,908.00000	1,824	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			914.00000	833	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			6.00000	8	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,958.00000	2,874	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,958.00000	1,874	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			962.00000	881	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			4.00000	7	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	50.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,542.00000	7,626	50.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,108.00000	3,024	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,108.00000	2,024	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,110.00000	1,027	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			2.00000	3	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,394.00000	2,476	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,392.00000	7,476	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,208.00000	3,124	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,208.00000	2,124	27.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,209.00000	1,126	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	2	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	50.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,292.00000	7,376	50.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,258.00000	3,174	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,258.00000	2,174	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,242.00000	7,326	50.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,308.00000	3,224	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,308.00000	2,224	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,309.00000	1,225	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	1	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,192.00000	7,276	50.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,158.00000	3,074	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,158.00000	2,074	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,160.00000	1,077	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	2	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	50.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,342.00000	7,426	50.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,508.00000	3,424	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,508.00000	1,425	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	0	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			546.00000	469	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			38.00000	45	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,992.00000	7,076	49.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,608.00000	3,524	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,608.00000	2,524	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,608.00000	1,524	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			0.00000	0	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,892.00000	3,976	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	49.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,892.00000	6,976	49.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	48.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,392.00000	6,476	48.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,392.00000	8,476	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	42.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,492.00000	4,576	42.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,492.00000	8,576	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,408.00000	3,324	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,408.00000	2,324	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,409.00000	1,325	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	49.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,592.00000	6,676	49.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,592.00000	8,676	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	49.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,692.00000	6,776	49.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,692.00000	8,776	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,358.00000	3,274	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,358.00000	2,274	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,359.00000	1,275	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	49.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,642.00000	6,726	49.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,642.00000	8,726	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,842.00000	6,926	49.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,842.00000	8,926	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,892.00000	8,976	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,058.00000	2,974	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,058.00000	1,974	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,061.00000	978	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			3.00000	4	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,942.00000	7,026	49.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,942.00000	9,026	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	49.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,742.00000	6,826	49.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,742.00000	8,826	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,558.00000	3,474	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,442.00000	8,526	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,708.00000	3,624	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	48.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,292.00000	6,376	48.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,292.00000	8,376	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,458.00000	3,374	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,458.00000	2,374	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,458.00000	1,375	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			504.00000	428	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			46.00000	54	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	49.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,542.00000	6,626	49.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,542.00000	8,626	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,658.00000	3,574	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,342.00000	8,426	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	49.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,792.00000	6,876	49.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,792.00000	8,876	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,758.00000	3,674	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,758.00000	2,674	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,758.00000	1,674	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			770.00000	691	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			13.00000	16	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,242.00000	8,326	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,808.00000	3,724	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,192.00000	8,276	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,908.00000	3,824	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			3.00000	1	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,095.00000	2,177	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,092.00000	8,176	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,958.00000	3,874	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			3.00000	1	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,045.00000	2,127	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,042.00000	8,126	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,858.00000	3,774	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,858.00000	2,774	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,858.00000	1,774	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			865.00000	785	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			8.00000	10	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			2.00000	1	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,145.00000	2,226	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,142.00000	8,226	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,008.00000	3,924	39.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	39.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,008.00000	2,924	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,008.00000	1,924	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,011.00000	929	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			3.00000	5	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,058.00000	3,974	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,942.00000	8,026	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,108.00000	4,024	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,108.00000	3,024	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 14/12/2009 Currency Future	4.45	Put			0.00000	0	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,108.00000	2,024	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,110.00000	1,027	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			2.00000	3	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put			7,892.00000	7,976	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call			4,158.00000	4,074	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put			0.00000	0	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call			4,208.00000	4,124	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put			0.00000	0	41.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.59780		7.68570		19.53	16,806,333.60	2,212	29,235.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			644.00000	566	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			158.00000	168	19.00	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			363.00000	308	19.94	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			377.00000	411	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			149.00000	120	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,014.00000	1,073	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			344.00000	291	20.15	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			408.00000	443	20.15	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			325.00000	275	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			440.00000	477	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			142.00000	114	23.65	0.00	0	1.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,057.00000	1,117	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			308.00000	259	20.56	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			473.00000	512	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			462.00000	394	19.39	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			276.00000	296	19.39	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			249.00000	206	21.38	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			613.00000	659	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			236.00000	195	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			650.00000	697	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			103.00000	81	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,368.00000	1,434	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,286.00000	4,198	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			548.00000	474	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			212.00000	227	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			292.00000	245	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			506.00000	547	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			277.00000	231	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			541.00000	583	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			136.00000	109	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,100.00000	1,161	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			20.00000	10	30.03	0.00	0	16,608.00



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	11.05	Put		3,385.00000	3,462	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		6.00000	3	31.60	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,621.00000	4,705	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		262.00000	218	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		577.00000	621	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		87.00000	68	25.92	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,551.00000	1,620	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		50.00000	36	28.16	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,215.00000	2,288	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		157.00000	127	23.24	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		971.00000	1,029	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		678.00000	598	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		143.00000	151	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		165.00000	133	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		929.00000	986	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		826.00000	741	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		90.00000	94	18.67	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		386.00000	327	19.73	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		350.00000	379	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		202.00000	165	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		766.00000	818	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		714.00000	632	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		128.00000	135	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		410.00000	346	19.53	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		324.00000	349	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		192.00000	157	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		806.00000	859	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		788.00000	704	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		102.00000	106	18.73	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		435.00000	370	19.46	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		300.00000	322	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		906.00000	819	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		70.00000	72	18.53	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		435.00000	370	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		300.00000	322	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		489.00000	420	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		254.00000	272	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		130.00000	103	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,144.00000	1,206	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		224.00000	185	21.79	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		688.00000	737	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		363.00000	308	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		377.00000	411	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		182.00000	148	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		847.00000	901	22.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Call			59.00000	45	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,024.00000	2,097	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			213.00000	175	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			727.00000	777	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			173.00000	141	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			888.00000	943	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			124.00000	99	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,188.00000	1,251	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			108.00000	85	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,322.00000	1,388	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			95.00000	74	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,459.00000	1,527	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			103.00000	81	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,368.00000	1,434	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			113.00000	89	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,277.00000	1,342	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			77.00000	60	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,691.00000	1,762	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			71.00000	55	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,786.00000	1,857	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			64.00000	49	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,928.00000	2,001	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			69.00000	53	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,833.00000	1,905	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			59.00000	45	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,024.00000	2,097	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			16.00000	6	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,830.00000	3,908	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			61.00000	47	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,976.00000	2,050	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			48.00000	34	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,263.00000	2,336	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			43.00000	29	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,407.00000	2,481	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			35.00000	22	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,649.00000	2,724	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			41.00000	27	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,455.00000	2,529	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			46.00000	32	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,311.00000	2,384	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			46.00000	32	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,311.00000	2,384	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			39.00000	26	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,504.00000	2,578	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			39.00000	26	28.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,504.00000	2,578	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		30.00000	17	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,844.00000	2,920	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		29.00000	17	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,893.00000	2,969	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		31.00000	18	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,795.00000	2,871	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		28.00000	16	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,942.00000	3,018	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		25.00000	13	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,089.00000	3,166	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		21.00000	10	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,335.00000	3,412	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		18.00000	8	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,582.00000	3,660	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		19.00000	8	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,533.00000	3,611	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		20.00000	9	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,434.00000	3,511	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		19.00000	9	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,484.00000	3,561	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		23.00000	12	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,188.00000	3,264	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	13	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,139.00000	3,215	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		22.00000	11	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,286.00000	3,363	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		20.00000	10	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,385.00000	3,462	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		23.00000	11	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,237.00000	3,314	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		26.00000	14	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,040.00000	3,116	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		28.00000	16	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,942.00000	3,018	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	13	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,139.00000	3,215	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	8	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,632.00000	3,710	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		16.00000	7	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,770.00000	3,849	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	7	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,681.00000	3,759	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	7	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,681.00000	3,759	30.50	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 15/03/2010 Currency Future	11.40	Call			16.00000	7	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,731.00000	3,809	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			14.00000	5	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,979.00000	4,058	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			16.00000	7	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,780.00000	3,859	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			13.00000	5	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,077.00000	4,157	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			15.00000	6	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,879.00000	3,958	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			15.00000	6	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,929.00000	4,008	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			55.00000	40	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,119.00000	2,192	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			43.00000	29	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,407.00000	2,481	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			36.00000	23	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,601.00000	2,675	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			34.00000	21	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,698.00000	2,773	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			4.00000	2	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,869.00000	4,954	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			66.00000	51	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,880.00000	1,953	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			15.00000	6	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,929.00000	4,008	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,015.00000	6,103	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			74.00000	58	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,738.00000	1,810	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			23.00000	12	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,188.00000	3,264	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,865.00000	5,953	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			80.00000	63	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,644.00000	1,715	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,765.00000	5,853	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			83.00000	65	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,598.00000	1,667	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			20.00000	9	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,434.00000	3,511	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,716.00000	5,803	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			91.00000	71	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,505.00000	1,573	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1.00000	1	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,616.00000	5,703	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		11.00000	4	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,176.00000	4,257	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		1.00000	1	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,265.00000	6,353	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		57.00000	42	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,072.00000	2,144	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		14.00000	5	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,028.00000	4,107	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		12.00000	5	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,127.00000	4,207	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,215.00000	6,303	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		11.00000	4	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,176.00000	4,257	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		10.00000	4	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,274.00000	4,356	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		9.00000	3	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,373.00000	4,456	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	1	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,465.00000	6,553	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		52.00000	38	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,167.00000	2,240	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	8	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,632.00000	3,710	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		12.00000	5	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,127.00000	4,207	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		11.00000	4	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,225.00000	4,306	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,315.00000	6,403	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,115.00000	6,203	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		77.00000	60	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,691.00000	1,762	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,815.00000	5,903	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		118.00000	94	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,232.00000	1,296	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,516.00000	5,603	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		27.00000	15	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,991.00000	3,067	29.41	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	11.15	Call		19.00000	9	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,484.00000	3,561	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,666.00000	5,753	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		23.00000	11	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,237.00000	3,314	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		16.00000	7	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,731.00000	3,809	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,915.00000	6,003	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		29.00000	17	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,893.00000	2,969	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		27.00000	15	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,991.00000	3,067	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		2.00000	1	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,566.00000	5,653	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		99.00000	78	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,413.00000	1,480	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		1.00000	1	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,965.00000	6,053	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		2.00000	1	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,466.00000	5,553	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		32.00000	19	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,747.00000	2,822	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		2.00000	1	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,317.00000	5,403	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		34.00000	21	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,698.00000	2,773	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		2.00000	1	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,267.00000	5,354	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		3.00000	2	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,167.00000	5,254	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		38.00000	24	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,552.00000	2,626	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		35.00000	22	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,649.00000	2,724	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		3.00000	1	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,217.00000	5,304	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		44.00000	30	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,359.00000	2,432	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		5.00000	2	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,819.00000	4,904	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		52.00000	38	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,167.00000	2,240	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		5.00000	2	31.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,720.00000	4,805	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			277.00000	231	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			541.00000	583	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	3	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,670.00000	4,755	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			41.00000	27	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,455.00000	2,529	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			38.00000	24	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,552.00000	2,626	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			4.00000	2	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,018.00000	5,104	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			50.00000	36	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,215.00000	2,288	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			5.00000	2	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,769.00000	4,854	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			57.00000	42	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,072.00000	2,144	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			69.00000	53	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,833.00000	1,905	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	3	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,670.00000	4,755	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			74.00000	58	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,738.00000	1,810	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			7.00000	3	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,571.00000	4,655	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,036.00000	3,948	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,537.00000	2,450	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			2.00000	2	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,077.00000	987	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			42.00000	39	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			4.00000	2	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,968.00000	5,054	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,965.00000	8,052	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,787.00000	2,699	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			1.00000	1	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,310.00000	1,220	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			25.00000	23	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			0.00000	0	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,715.00000	7,802	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			579.00000	504	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			193.00000	206	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			91.00000	71	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,505.00000	1,573	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			83.00000	65	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,598.00000	1,667	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			61.00000	47	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,976.00000	2,050	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			9.00000	4	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,324.00000	4,406	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,587.00000	2,500	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,598.00000	1,510	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			13.00000	12	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			8.00000	3	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,423.00000	4,505	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	1	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,416.00000	5,503	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,737.00000	2,649	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,745.00000	1,657	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	9	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,794.00000	1,706	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			8.00000	8	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			866.00000	780	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			80.00000	82	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,837.00000	2,749	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,843.00000	1,755	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			7.00000	8	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,637.00000	2,549	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			1.00000	2	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,647.00000	1,559	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	11	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			750.00000	668	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			115.00000	120	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,936.00000	2,849	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,941.00000	1,854	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	6	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			989.00000	901	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			53.00000	54	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,986.00000	2,899	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,991.00000	1,903	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	6	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,032.00000	944	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	46	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			7.00000	3	31.50	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 15/03/2010 Currency Future	12.20	Put		4,521.00000	4,605	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,136.00000	3,048	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,139.00000	2,052	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	4	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,170.00000	1,078	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		34.00000	30	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		2.00000	1	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,366.00000	5,453	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,186.00000	3,098	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	0	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,189.00000	2,102	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		3.00000	4	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,216.00000	1,125	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		31.00000	27	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,286.00000	3,198	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,289.00000	2,201	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		518.00000	446	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		232.00000	249	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,236.00000	3,148	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,239.00000	2,151	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,263.00000	1,173	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		27.00000	25	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		489.00000	420	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		254.00000	272	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,086.00000	2,998	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,090.00000	2,002	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		4.00000	5	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,123.00000	1,031	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		38.00000	33	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,336.00000	3,248	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,338.00000	2,251	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	3	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,358.00000	1,268	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		22.00000	20	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,486.00000	3,398	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,488.00000	2,400	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	26.18	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	6.20	Call			1,502.00000	1,413	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			16.00000	15	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,586.00000	3,498	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			4.00000	2	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,918.00000	5,004	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,415.00000	6,503	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,414.00000	8,502	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,515.00000	6,603	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,514.00000	8,602	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,386.00000	3,298	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,388.00000	2,300	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	3	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,406.00000	1,316	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			20.00000	19	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	0	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,615.00000	6,703	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,614.00000	8,702	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	0	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,715.00000	6,803	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,714.00000	8,802	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	0	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,665.00000	6,753	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,664.00000	8,752	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,865.00000	6,953	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,864.00000	8,952	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,915.00000	7,003	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,914.00000	9,002	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,036.00000	2,949	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,040.00000	1,953	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			4.00000	5	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	34.78	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 15/03/2010 Currency Future	14.65	Put		6,965.00000	7,053	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,964.00000	9,052	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		0.00000	0	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,765.00000	6,853	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,764.00000	8,852	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,536.00000	3,448	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,550.00000	1,462	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		14.00000	14	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		8.00000	3	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,472.00000	4,555	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,464.00000	8,552	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,636.00000	3,548	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,365.00000	6,453	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,364.00000	8,452	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,686.00000	3,598	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,687.00000	2,599	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,696.00000	1,608	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		10.00000	10	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,314.00000	8,402	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,436.00000	3,348	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,438.00000	2,350	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,453.00000	1,365	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		18.00000	17	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		611.00000	534	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		175.00000	186	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	0	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,565.00000	6,653	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,564.00000	8,652	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	0	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,815.00000	6,903	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,814.00000	8,902	36.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,786.00000	3,698	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,214.00000	8,302	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,836.00000	3,748	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,165.00000	6,253	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,165.00000	8,252	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,886.00000	3,798	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,887.00000	2,799	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,892.00000	1,805	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			6.00000	7	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			947.00000	860	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			61.00000	62	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,115.00000	8,202	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,986.00000	3,898	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,986.00000	2,899	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,991.00000	1,903	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	6	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,032.00000	944	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	46	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,015.00000	8,102	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,136.00000	4,048	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,136.00000	3,048	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,139.00000	2,052	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,170.00000	1,078	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			34.00000	30	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,865.00000	7,952	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,086.00000	3,998	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,915.00000	8,002	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,186.00000	4,098	33.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,815.00000	7,902	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,236.00000	4,148	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,236.00000	3,148	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,239.00000	2,151	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,263.00000	1,173	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	25	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	0	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,765.00000	7,852	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			3,936.00000	3,848	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			1.00000	1	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			6,065.00000	6,153	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			8,065.00000	8,152	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			3,736.00000	3,648	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,737.00000	2,649	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,745.00000	1,657	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	9	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			826.00000	741	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			90.00000	94	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			8,264.00000	8,352	36.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.72490		7.81470		19.83	12,035,394.20	1,558	18,936.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			853.00000	777	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			188.00000	202	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			494.00000	444	20.16	44,400,000.00	100	21,895.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			479.00000	519	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			205.00000	178	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,391.00000	1,453	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			788.00000	715	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			223.00000	240	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			457.00000	409	20.49	0.00	0	55.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			542.00000	584	20.49	0.00	0	20.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			422.00000	377	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			607.00000	652	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			641.00000	577	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			326.00000	352	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			362.00000	321	21.46	0.00	0	139.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.20	Put		747.00000	796	21.46	0.00	0	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		175.00000	151	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,611.00000	1,676	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		348.00000	309	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		784.00000	834	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,315.00000	4,225	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		726.00000	657	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		261.00000	282	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		406.00000	362	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		641.00000	687	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		391.00000	348	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		676.00000	723	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		41.00000	29	31.69	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,376.00000	4,454	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		160.00000	138	25.38	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,746.00000	1,813	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		820.00000	746	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		205.00000	221	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		475.00000	426	20.32	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		510.00000	551	20.32	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		243.00000	212	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,178.00000	1,237	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		227.00000	198	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,262.00000	1,323	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		494.00000	444	20.16	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		479.00000	519	20.16	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		251.00000	220	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,136.00000	1,195	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		994.00000	913	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		129.00000	138	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		588.00000	528	19.65	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		374.00000	403	19.65	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		289.00000	255	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		975.00000	1,030	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		887.00000	810	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		172.00000	185	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		516.00000	463	20.00	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		452.00000	488	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		540.00000	483	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		425.00000	458	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		540.00000	483	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		425.00000	458	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		564.00000	505	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		399.00000	430	19.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.10	Call			192.00000	167	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,478.00000	1,542	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			439.00000	393	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			574.00000	618	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			335.00000	297	21.79	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			821.00000	872	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			439.00000	393	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			574.00000	618	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			24.00000	14	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,609.00000	5,689	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			3.00000	0	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,688.00000	9,775	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			114.00000	95	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,299.00000	2,370	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			311.00000	275	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			897.00000	950	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			376.00000	334	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			711.00000	759	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			323.00000	286	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			858.00000	911	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			269.00000	236	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,055.00000	1,112	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			300.00000	265	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			935.00000	990	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			279.00000	245	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,015.00000	1,071	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			260.00000	228	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,095.00000	1,153	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			181.00000	156	24.73	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,566.00000	1,631	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			234.00000	205	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,220.00000	1,280	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			219.00000	191	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,304.00000	1,366	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			199.00000	172	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,434.00000	1,497	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			187.00000	161	24.56	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,522.00000	1,586	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			212.00000	184	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,347.00000	1,409	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			151.00000	130	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,837.00000	1,905	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			139.00000	119	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,975.00000	2,044	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			147.00000	126	25.87	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	9.55	Put		1,882.00000	1,951	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		132.00000	112	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,067.00000	2,137	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		143.00000	122	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,928.00000	1,997	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		46.00000	34	31.40	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,131.00000	4,209	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		136.00000	116	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,021.00000	2,091	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		105.00000	87	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,440.00000	2,512	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		91.00000	75	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,677.00000	2,750	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		102.00000	84	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,487.00000	2,559	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		111.00000	92	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,346.00000	2,417	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		160.00000	138	25.38	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,746.00000	1,813	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		129.00000	108	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,114.00000	2,183	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		121.00000	101	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,206.00000	2,276	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		108.00000	89	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,393.00000	2,465	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		96.00000	79	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,582.00000	2,654	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		36.00000	25	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,622.00000	4,700	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		125.00000	105	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,160.00000	2,230	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		117.00000	98	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,253.00000	2,323	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		99.00000	82	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,534.00000	2,607	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		94.00000	77	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,629.00000	2,702	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		36.00000	25	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,671.00000	4,750	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		121.00000	101	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,206.00000	2,276	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		96.00000	79	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,582.00000	2,654	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		87.00000	71	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,772.00000	2,846	28.28	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.60	Call		33.00000	22	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,819.00000	4,898	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		111.00000	92	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,346.00000	2,417	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		94.00000	77	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,629.00000	2,702	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		89.00000	73	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,724.00000	2,798	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		84.00000	69	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,820.00000	2,894	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		80.00000	65	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,915.00000	2,990	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		31.00000	21	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,967.00000	5,046	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		125.00000	105	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,160.00000	2,230	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		34.00000	23	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,769.00000	4,848	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		156.00000	134	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,791.00000	1,859	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		117.00000	98	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,253.00000	2,323	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		129.00000	108	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,114.00000	2,183	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		40.00000	28	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,425.00000	4,504	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		165.00000	142	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,700.00000	1,767	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		156.00000	134	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,791.00000	1,859	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		39.00000	28	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,474.00000	4,553	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		170.00000	147	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,655.00000	1,722	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,065.00000	3,975	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	1	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,570.00000	2,481	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,151.00000	1,064	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		86.00000	89	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		60.00000	48	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,496.00000	3,573	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		16.00000	7	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,452.00000	6,532	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		8.00000	1	31.85	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	15.75	Put		7,943.00000	8,027	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,819.00000	2,729	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	4	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,369.00000	1,280	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		54.00000	55	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		68.00000	54	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,253.00000	3,329	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		35.00000	24	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,720.00000	4,799	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		19.00000	9	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,204.00000	6,284	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		9.00000	2	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,694.00000	7,777	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		147.00000	126	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,882.00000	1,951	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		47.00000	35	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,083.00000	4,160	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,620.00000	2,530	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		5.00000	5	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,644.00000	1,556	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		29.00000	31	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		62.00000	49	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,447.00000	3,524	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		26.00000	16	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,411.00000	5,491	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,833.00000	1,746	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		19.00000	21	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		957.00000	878	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		143.00000	153	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		44.00000	32	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,229.00000	4,307	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		28.00000	18	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,213.00000	5,293	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		58.00000	45	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,593.00000	3,671	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		37.00000	26	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,573.00000	4,651	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		25.00000	15	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,560.00000	5,640	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,869.00000	2,779	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,881.00000	1,794	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		17.00000	19	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		56.00000	43	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,691.00000	3,769	30.57	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 14/06/2010 Currency Future	13.45	Call		24.00000	14	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,659.00000	5,739	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,719.00000	2,630	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,738.00000	1,651	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		23.00000	26	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		82.00000	67	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,867.00000	2,942	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		52.00000	41	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,838.00000	3,916	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		22.00000	13	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,808.00000	5,888	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,670.00000	2,580	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,691.00000	1,603	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	28	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		51.00000	40	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,887.00000	3,965	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		33.00000	22	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,868.00000	4,947	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		22.00000	13	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,857.00000	5,938	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		78.00000	63	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,963.00000	3,038	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		50.00000	39	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,936.00000	4,014	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		32.00000	21	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,917.00000	4,996	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		22.00000	12	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,907.00000	5,987	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		54.00000	42	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,740.00000	3,818	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		23.00000	14	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,709.00000	5,789	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,918.00000	2,828	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,929.00000	1,842	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		15.00000	17	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,032.00000	950	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		117.00000	125	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		91.00000	75	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,677.00000	2,750	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		57.00000	44	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,642.00000	3,720	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,968.00000	2,878	25.25	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 14/06/2010 Currency Future	4.85	Put		3.00000	3	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,978.00000	1,890	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		13.00000	15	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,070.00000	987	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		105.00000	112	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,018.00000	2,928	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,026.00000	1,939	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		12.00000	14	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,109.00000	1,025	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		94.00000	100	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		59.00000	47	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,545.00000	3,622	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		38.00000	27	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,523.00000	4,602	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		25.00000	15	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,510.00000	5,590	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,167.00000	3,077	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		3.00000	2	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,174.00000	2,085	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		10.00000	10	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,237.00000	1,147	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		72.00000	72	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		63.00000	50	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,399.00000	3,475	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		27.00000	16	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,362.00000	5,442	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,217.00000	3,127	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,224.00000	2,134	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		9.00000	10	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,280.00000	1,191	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		66.00000	66	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		65.00000	51	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,350.00000	3,426	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		42.00000	30	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,327.00000	4,405	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		27.00000	17	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,312.00000	5,392	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,267.00000	3,177	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,273.00000	2,184	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		8.00000	9	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,324.00000	1,236	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		60.00000	61	18.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.55	Call			614.00000	552	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			349.00000	377	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			66.00000	53	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,301.00000	3,378	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			43.00000	31	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,278.00000	4,356	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			28.00000	17	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,263.00000	5,342	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,317.00000	3,227	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,323.00000	2,233	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,117.00000	3,028	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,125.00000	2,036	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	11	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,194.00000	1,104	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	79	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			15.00000	6	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,700.00000	6,781	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			53.00000	41	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,789.00000	3,867	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			14.00000	5	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,749.00000	6,830	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			14.00000	5	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,799.00000	6,880	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,516.00000	3,426	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,521.00000	2,431	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,551.00000	1,463	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			36.00000	38	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			756.00000	686	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			242.00000	261	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			31.00000	20	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,016.00000	5,095	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			16.00000	7	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,501.00000	6,582	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,566.00000	3,476	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,597.00000	1,510	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			33.00000	35	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			6.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,441.00000	8,526	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,466.00000	3,376	28.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		2.00000	2	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,471.00000	2,382	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		7.00000	7	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,505.00000	1,417	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		40.00000	42	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		16.00000	6	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,551.00000	6,632	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,541.00000	8,626	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,367.00000	3,277	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,372.00000	2,283	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		7.00000	8	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,414.00000	1,325	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		49.00000	51	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		668.00000	602	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		304.00000	328	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		15.00000	6	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,650.00000	6,731	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,640.00000	8,726	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,740.00000	8,826	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,690.00000	8,776	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		78.00000	63	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,963.00000	3,038	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		32.00000	21	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,917.00000	4,996	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		13.00000	5	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,898.00000	6,980	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		4.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,890.00000	8,976	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		13.00000	5	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,898.00000	6,980	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,068.00000	2,978	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,076.00000	1,987	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		11.00000	12	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		76.00000	61	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,012.00000	3,087	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		13.00000	4	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,948.00000	7,029	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		4.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,940.00000	9,026	31.85	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	10.80	Call			74.00000	60	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,060.00000	3,135	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			12.00000	4	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,998.00000	7,079	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			4.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,989.00000	9,076	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			5.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,790.00000	8,876	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			6.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,491.00000	8,576	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,616.00000	3,526	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			17.00000	8	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,402.00000	6,483	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			6.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,391.00000	8,476	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,666.00000	3,576	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			17.00000	8	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,353.00000	6,433	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			6.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,342.00000	8,426	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,766.00000	3,676	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,769.00000	2,679	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,786.00000	1,698	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			21.00000	23	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			922.00000	843	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			157.00000	168	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			18.00000	9	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,254.00000	6,334	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			7.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,242.00000	8,326	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,816.00000	3,726	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			7.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,192.00000	8,276	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,915.00000	3,826	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			20.00000	10	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,105.00000	6,185	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			7.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,093.00000	8,176	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,965.00000	3,876	31.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put		1.00000	1	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		20.00000	11	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		6,056.00000	6,136	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		8.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		8,043.00000	8,126	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		3,865.00000	3,776	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		1.00000	1	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,869.00000	2,779	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,881.00000	1,794	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		17.00000	19	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		994.00000	913	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		129.00000	138	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		45.00000	33	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		4,180.00000	4,258	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		19.00000	10	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		6,155.00000	6,235	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		7.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,142.00000	8,226	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		4,015.00000	3,926	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,018.00000	2,928	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,026.00000	1,939	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		12.00000	14	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,109.00000	1,025	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		94.00000	100	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		48.00000	36	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,034.00000	4,112	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		21.00000	11	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,006.00000	6,086	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		8.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		7,993.00000	8,076	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		49.00000	38	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		3,985.00000	4,063	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		21.00000	12	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,957.00000	6,037	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,115.00000	4,025	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	1	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,117.00000	3,028	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,125.00000	2,036	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	11	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,194.00000	1,104	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		79.00000	79	18.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call		8.00000	2	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,893.00000	7,977	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,165.00000	4,075	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		8.00000	2	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,844.00000	7,927	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,215.00000	4,125	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		9.00000	2	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,794.00000	7,877	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call		3,716.00000	3,626	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put		1.00000	1	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call		18.00000	8	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put		6,303.00000	6,383	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call		6.00000	1	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put		8,292.00000	8,376	31.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.85310	7.94490		20.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		589.00000	541	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		594.00000	638	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		553.00000	506	20.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		658.00000	703	20.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		536.00000	490	20.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		691.00000	737	20.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call		459.00000	417	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put		864.00000	914	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		445.00000	405	21.58	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		900.00000	951	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call		503.00000	459	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put		758.00000	806	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		488.00000	445	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		793.00000	842	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		519.00000	474	20.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		724.00000	771	20.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call		571.00000	523	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put		626.00000	670	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		610.00000	559	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		565.00000	606	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		631.00000	578	20.06	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		536.00000	575	20.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		653.00000	598	19.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		508.00000	545	19.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		699.00000	641	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		454.00000	488	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		676.00000	619	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		481.00000	516	19.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.85	Call			631.00000	578	20.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			536.00000	575	20.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			473.00000	431	21.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			828.00000	878	21.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,548.00000	3,457	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	3	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,558.00000	2,464	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			13.00000	11	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,607.00000	1,513	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			63.00000	60	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			856.00000	788	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			311.00000	335	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			161.00000	139	26.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,616.00000	2,686	26.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			77.00000	61	30.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,532.00000	4,608	30.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			41.00000	28	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,496.00000	6,575	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			21.00000	12	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,476.00000	8,558	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,698.00000	3,606	26.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	26.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,706.00000	2,613	21.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			11.00000	10	21.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,742.00000	1,647	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			47.00000	44	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			945.00000	873	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			251.00000	270	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			173.00000	150	26.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,478.00000	2,547	26.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			81.00000	65	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,386.00000	4,462	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			43.00000	30	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,348.00000	6,427	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			23.00000	13	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,328.00000	8,409	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,648.00000	3,556	26.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	26.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,657.00000	2,563	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			12.00000	10	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,697.00000	1,602	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			52.00000	49	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			915.00000	844	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			270.00000	291	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			169.00000	146	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,524.00000	2,593	26.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		79.00000	64	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,435.00000	4,511	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		42.00000	30	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,397.00000	6,476	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		22.00000	12	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,377.00000	8,459	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,797.00000	3,705	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,805.00000	2,712	22.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		10.00000	9	22.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,834.00000	1,739	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		39.00000	36	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,009.00000	934	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		214.00000	231	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		181.00000	157	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,386.00000	2,454	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		84.00000	68	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,289.00000	4,365	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		44.00000	32	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,250.00000	6,328	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		24.00000	13	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,229.00000	8,310	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,847.00000	3,755	27.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	27.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,854.00000	2,761	22.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		9.00000	8	22.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,880.00000	1,785	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		35.00000	32	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,042.00000	966	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		198.00000	213	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		185.00000	161	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,340.00000	2,408	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		86.00000	69	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,241.00000	4,316	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		45.00000	32	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,200.00000	6,279	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		25.00000	14	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,180.00000	8,260	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,897.00000	3,805	27.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	27.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,903.00000	2,811	22.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		8.00000	8	22.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,927.00000	1,831	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		32.00000	28	18.07	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	7.05	Call			1,076.00000	998	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			182.00000	195	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			190.00000	165	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,295.00000	2,362	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			87.00000	71	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,192.00000	4,268	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			46.00000	33	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,151.00000	6,230	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			25.00000	14	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,130.00000	8,211	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,997.00000	3,905	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,002.00000	2,910	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,021.00000	1,925	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			26.00000	22	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,147.00000	1,066	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			152.00000	163	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			199.00000	174	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,204.00000	2,271	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			91.00000	74	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,096.00000	4,171	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			48.00000	35	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,053.00000	6,131	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			26.00000	15	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,031.00000	8,112	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,046.00000	3,955	28.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	2	28.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,052.00000	2,960	23.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	7	23.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,069.00000	1,973	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			25.00000	20	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,186.00000	1,102	17.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			141.00000	149	17.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			203.00000	179	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,158.00000	2,225	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			92.00000	76	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,047.00000	4,122	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			48.00000	35	32.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,003.00000	6,082	32.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			27.00000	15	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,982.00000	8,062	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,146.00000	4,054	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,151.00000	3,059	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.80	Put		6.00000	6	24.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,167.00000	2,070	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		22.00000	17	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,266.00000	1,177	17.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		121.00000	124	17.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		212.00000	188	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,068.00000	2,135	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		95.00000	79	29.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,950.00000	4,025	29.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		49.00000	37	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,905.00000	5,984	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		27.00000	16	34.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,883.00000	7,963	34.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,096.00000	4,005	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,101.00000	3,010	23.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	6	23.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,118.00000	2,021	18.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		23.00000	17	18.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,226.00000	1,138	17.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		131.00000	135	17.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		208.00000	183	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,113.00000	2,180	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		93.00000	77	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,999.00000	4,074	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		49.00000	36	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,954.00000	6,033	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		27.00000	16	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,932.00000	8,012	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,196.00000	4,104	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,201.00000	3,109	24.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		6.00000	6	24.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,215.00000	2,119	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		20.00000	16	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,307.00000	1,217	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		112.00000	114	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		217.00000	192	25.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,022.00000	2,089	25.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		96.00000	80	29.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,902.00000	3,977	29.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		50.00000	37	32.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,855.00000	5,934	32.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		28.00000	16	34.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,833.00000	7,913	34.19	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 13/09/2010 Currency Future	3.70	Call			4,246.00000	4,154	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,250.00000	3,158	24.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			5.00000	5	24.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,264.00000	2,168	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			19.00000	15	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,349.00000	1,258	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			104.00000	105	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			222.00000	197	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			1,977.00000	2,044	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			98.00000	81	29.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,853.00000	3,928	29.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			51.00000	38	32.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,806.00000	5,885	32.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			28.00000	16	34.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,783.00000	7,863	34.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			3,947.00000	3,855	27.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			2.00000	2	27.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			2,953.00000	2,861	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			8.00000	8	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			1,974.00000	1,878	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			29.00000	25	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,111.00000	1,032	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			166.00000	179	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			194.00000	170	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			2,249.00000	2,316	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			89.00000	72	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			4,144.00000	4,219	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			47.00000	34	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			6,102.00000	6,181	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			26.00000	14	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			8,081.00000	8,161	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			3,747.00000	3,656	26.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			3.00000	3	26.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			2,755.00000	2,662	21.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			10.00000	9	21.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			1,788.00000	1,693	18.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			43.00000	40	18.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			977.00000	903	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			232.00000	250	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			177.00000	153	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,432.00000	2,500	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			82.00000	66	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			4,338.00000	4,413	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			44.00000	31	33.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.20	Put		6,299.00000	6,378	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call		23.00000	13	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put		8,279.00000	8,360	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call		3,598.00000	3,506	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put		3.00000	3	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call		2,607.00000	2,514	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put		12.00000	11	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call		1,652.00000	1,557	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put		57.00000	54	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call		885.00000	816	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put		290.00000	313	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call		165.00000	143	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put		2,570.00000	2,640	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call		78.00000	62	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put		4,483.00000	4,559	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call		42.00000	29	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put		6,447.00000	6,526	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call		22.00000	12	34.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put		8,427.00000	8,509	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.97660	8.06910		19.90	0.00	0	36.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		693.00000	636	20.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		674.00000	710	20.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		656.00000	602	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		737.00000	775	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		622.00000	569	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		803.00000	843	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		560.00000	511	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		941.00000	984	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		546.00000	497	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		976.00000	1,021	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		590.00000	539	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		871.00000	913	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		733.00000	673	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		614.00000	647	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		755.00000	693	19.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		585.00000	617	19.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		776.00000	714	19.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		557.00000	587	19.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		713.00000	655	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		644.00000	678	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		639.00000	585	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		770.00000	809	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		606.00000	554	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		837.00000	877	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		674.00000	619	20.28	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 13/12/2010 Currency Future	8.10	Put		705.00000	742	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		532.00000	484	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,013.00000	1,058	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		518.00000	472	21.53	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,049.00000	1,095	21.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		575.00000	525	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		906.00000	948	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,576.00000	3,484	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,591.00000	2,497	19.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		22.00000	20	19.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,663.00000	1,566	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		94.00000	90	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		948.00000	877	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		379.00000	400	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		228.00000	202	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,659.00000	2,725	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		119.00000	102	29.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,550.00000	4,626	29.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		71.00000	57	32.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,502.00000	6,581	32.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		41.00000	30	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,472.00000	8,554	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,675.00000	3,583	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		6.00000	7	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,688.00000	2,595	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		19.00000	19	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,749.00000	1,652	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		80.00000	75	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,004.00000	930	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		335.00000	353	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		237.00000	210	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,568.00000	2,634	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		123.00000	106	29.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,454.00000	4,529	29.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		73.00000	59	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,404.00000	6,482	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		43.00000	32	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,374.00000	8,455	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,625.00000	3,534	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		6.00000	7	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,639.00000	2,546	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		20.00000	20	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,706.00000	1,609	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		87.00000	82	17.68	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 13/12/2010 Currency Future	7.45	Call			976.00000	903	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			357.00000	376	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			232.00000	206	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,613.00000	2,679	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			121.00000	104	29.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,502.00000	4,577	29.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			72.00000	58	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,453.00000	6,531	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			42.00000	31	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,423.00000	8,504	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,824.00000	3,732	26.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	6	26.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,835.00000	2,743	21.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			15.00000	16	21.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,882.00000	1,783	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			63.00000	57	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,093.00000	1,015	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			274.00000	289	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			251.00000	224	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,432.00000	2,497	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			129.00000	111	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,310.00000	4,385	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			76.00000	62	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,257.00000	6,335	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			46.00000	34	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,226.00000	8,307	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,874.00000	3,782	26.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	26.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,883.00000	2,792	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			14.00000	16	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,927.00000	1,828	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			58.00000	52	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,124.00000	1,046	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			255.00000	269	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			256.00000	228	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,387.00000	2,452	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			131.00000	113	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,262.00000	4,336	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			77.00000	63	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,208.00000	6,286	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			46.00000	34	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,177.00000	8,258	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,923.00000	3,831	26.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			4.00000	5	26.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,932.00000	2,841	21.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.15	Put		13.00000	15	21.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,972.00000	1,873	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		53.00000	47	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,156.00000	1,076	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		237.00000	250	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		262.00000	233	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,343.00000	2,407	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		133.00000	115	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,214.00000	4,288	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		78.00000	64	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,159.00000	6,237	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		47.00000	35	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,128.00000	8,209	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,973.00000	3,881	26.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		4.00000	5	26.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,982.00000	2,891	21.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		12.00000	14	21.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,017.00000	1,919	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		48.00000	42	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,189.00000	1,108	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		220.00000	232	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		267.00000	238	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,298.00000	2,362	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		135.00000	117	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,166.00000	4,240	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		79.00000	65	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,110.00000	6,188	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		48.00000	36	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,079.00000	8,159	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,023.00000	3,931	26.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	26.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,031.00000	2,940	22.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		12.00000	13	22.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,063.00000	1,965	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		44.00000	38	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,222.00000	1,141	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		203.00000	214	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		273.00000	243	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,254.00000	2,317	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		137.00000	119	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,118.00000	4,192	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		80.00000	66	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,061.00000	6,139	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		49.00000	37	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,030.00000	8,110	33.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,072.00000	3,981	27.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			3.00000	4	27.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,080.00000	2,989	22.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			11.00000	13	22.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,110.00000	2,011	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			41.00000	34	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,260.00000	1,174	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			191.00000	197	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			278.00000	249	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,209.00000	2,272	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			139.00000	121	29.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,070.00000	4,144	29.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			81.00000	67	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,012.00000	6,090	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			50.00000	37	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			7,981.00000	8,061	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,122.00000	4,030	27.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			3.00000	4	27.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,130.00000	3,039	22.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			10.00000	12	22.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,158.00000	2,057	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			39.00000	31	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,298.00000	1,208	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			179.00000	182	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			283.00000	254	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,164.00000	2,228	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			141.00000	123	28.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,022.00000	4,097	28.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			82.00000	68	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			5,963.00000	6,041	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			50.00000	38	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			7,931.00000	8,012	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,774.00000	3,683	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			5.00000	6	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,786.00000	2,694	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			17.00000	17	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,837.00000	1,739	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			68.00000	63	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			1,062.00000	986	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			293.00000	310	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			246.00000	219	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,477.00000	2,542	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			127.00000	109	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,358.00000	4,433	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			75.00000	61	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 13/12/2010 Currency Future	14.30	Put		6,306.00000	6,384	32.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		45.00000	33	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,276.00000	8,356	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,172.00000	4,080	27.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		3.00000	3	27.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,179.00000	3,088	22.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		10.00000	12	22.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,206.00000	2,106	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		37.00000	29	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,336.00000	1,246	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		167.00000	169	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		289.00000	259	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,120.00000	2,183	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		143.00000	125	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,974.00000	4,048	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		83.00000	69	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,914.00000	5,992	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		51.00000	39	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,882.00000	7,962	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,221.00000	4,129	27.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	3	27.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,229.00000	3,138	23.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		9.00000	11	23.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,253.00000	2,155	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		34.00000	28	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,376.00000	1,284	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		156.00000	157	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		295.00000	265	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,075.00000	2,138	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		145.00000	127	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,926.00000	4,000	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		84.00000	70	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,865.00000	5,943	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		51.00000	39	33.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,832.00000	7,913	33.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		3,725.00000	3,633	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		6.00000	6	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		2,737.00000	2,644	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		18.00000	18	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		1,793.00000	1,695	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		74.00000	69	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		1,033.00000	958	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		314.00000	331	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		241.00000	215	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,522.00000	2,588	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		125.00000	108	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,406.00000	4,481	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		74.00000	60	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,355.00000	6,433	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		44.00000	32	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,325.00000	8,406	33.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.53350	12.52500		19.92	6,830,757.50	545	39,532.00
£ / R On 14/12/2009 Currency Future	12.50	Call		331.00000	326	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		306.00000	292	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		254.00000	245	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		429.00000	411	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		237.00000	228	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		462.00000	445	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		181.00000	173	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		606.00000	590	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		169.00000	162	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		644.00000	628	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,925.00000	4,934	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		207.00000	199	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		532.00000	515	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		290.00000	281	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		365.00000	347	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		447.00000	441	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		222.00000	208	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		387.00000	381	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		262.00000	248	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		512.00000	506	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		187.00000	173	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		546.00000	540	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		171.00000	157	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		692.00000	688	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		117.00000	104	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		853.00000	850	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		78.00000	66	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		811.00000	808	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		86.00000	75	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		937.00000	936	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		62.00000	52	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		731.00000	727	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		106.00000	93	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		654.00000	649	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		129.00000	116	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		479.00000	473	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.25	Put		204.00000	189	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		359.00000	353	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		284.00000	269	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		416.00000	410	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		241.00000	227	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		271.00000	262	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		396.00000	378	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		193.00000	185	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		568.00000	552	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		158.00000	151	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		683.00000	667	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		138.00000	132	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		763.00000	748	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		112.00000	107	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		887.00000	874	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		80.00000	77	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		1,105.00000	1,094	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		75.00000	72	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,150.00000	1,139	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		71.00000	68	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,196.00000	1,184	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		75.00000	72	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,150.00000	1,139	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		66.00000	64	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,241.00000	1,230	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		62.00000	60	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,287.00000	1,276	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		51.00000	50	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,426.00000	1,416	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		55.00000	53	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,380.00000	1,369	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		98.00000	94	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		973.00000	961	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		129.00000	123	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		804.00000	789	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		92.00000	88	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,017.00000	1,004	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		71.00000	68	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,196.00000	1,184	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		58.00000	56	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,333.00000	1,323	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		55.00000	53	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,380.00000	1,369	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		62.00000	60	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,287.00000	1,276	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.50	Call			86.00000	82	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,061.00000	1,049	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			98.00000	94	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			973.00000	961	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			105.00000	100	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			930.00000	917	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			129.00000	123	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			804.00000	789	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			138.00000	132	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			763.00000	748	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			147.00000	141	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			722.00000	707	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			66.00000	64	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,241.00000	1,230	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			92.00000	88	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,017.00000	1,004	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			147.00000	141	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			722.00000	707	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			75.00000	72	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,150.00000	1,139	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			32.00000	31	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,807.00000	1,798	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			45.00000	44	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,520.00000	1,511	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			43.00000	42	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,568.00000	1,558	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			43.00000	42	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,568.00000	1,558	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			40.00000	39	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,615.00000	1,606	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			33.00000	33	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,758.00000	1,750	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			27.00000	27	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,952.00000	1,943	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			30.00000	30	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,855.00000	1,846	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			28.00000	28	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,903.00000	1,895	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			25.00000	25	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,000.00000	1,992	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			17.00000	16	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,392.00000	2,383	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			18.00000	17	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,343.00000	2,334	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			23.00000	23	29.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put		2,098.00000	2,089	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		20.00000	20	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		2,195.00000	2,187	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		18.00000	18	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,293.00000	2,285	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		15.00000	15	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,490.00000	2,481	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		14.00000	13	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,589.00000	2,580	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		13.00000	12	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,688.00000	2,679	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		9.00000	8	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		3,084.00000	3,075	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		40.00000	39	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,615.00000	1,606	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		36.00000	35	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,711.00000	1,702	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		51.00000	50	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,426.00000	1,416	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		23.00000	23	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,098.00000	2,089	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		38.00000	37	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,663.00000	1,654	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		24.00000	24	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,049.00000	2,040	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		21.00000	21	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,146.00000	2,138	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		19.00000	19	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		2,244.00000	2,236	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		13.00000	13	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,638.00000	2,629	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		55.00000	53	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,380.00000	1,369	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		48.00000	47	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,473.00000	1,463	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		38.00000	37	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,663.00000	1,654	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		24.00000	24	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,049.00000	2,040	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		16.00000	16	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,441.00000	2,432	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		21.00000	21	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,146.00000	2,138	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		15.00000	14	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,540.00000	2,530	30.88	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Call			28.00000	28	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,903.00000	1,895	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			17.00000	16	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,392.00000	2,383	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			30.00000	30	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,855.00000	1,846	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,225.00000	4,234	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,730.00000	2,737	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			5.00000	4	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,259.00000	1,262	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			34.00000	29	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			222.00000	213	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			497.00000	479	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			8.00000	7	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,283.00000	3,273	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	2	39.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,778.00000	4,769	39.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	44.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,276.00000	6,267	44.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	49.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,776.00000	7,767	49.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,675.00000	4,684	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,177.00000	3,185	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	2	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,694.00000	1,700	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			19.00000	16	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			11.00000	10	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,836.00000	2,827	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	3	37.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,329.00000	4,320	37.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	1	42.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,826.00000	5,818	42.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	48.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,326.00000	7,317	48.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,426.00000	3,434	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,939.00000	1,945	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			14.00000	12	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			581.00000	575	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			156.00000	142	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	4	36.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,080.00000	4,070	36.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	1	41.76	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	18.10	Put		5,577.00000	5,568	41.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	47.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,076.00000	7,067	47.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		193.00000	185	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		568.00000	552	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		120.00000	115	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		845.00000	831	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		45.00000	44	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,520.00000	1,511	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		105.00000	100	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		930.00000	917	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		40.00000	39	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,615.00000	1,606	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		48.00000	47	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,473.00000	1,463	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		86.00000	82	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,061.00000	1,049	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,432.00000	2,439	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		7.00000	6	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,451.00000	1,455	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		26.00000	22	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	3	38.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,578.00000	4,569	38.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	45.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,576.00000	6,567	45.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,575.00000	8,567	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,327.00000	3,335	36.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		2.00000	1	36.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,333.00000	2,340	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		8.00000	7	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,355.00000	1,358	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		30.00000	25	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		3.00000	2	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,678.00000	4,669	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	45.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,676.00000	6,667	45.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,675.00000	8,667	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,185.00000	2,192	30.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		10.00000	8	30.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,211.00000	1,214	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		36.00000	31	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	2	39.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,828.00000	4,819	39.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	46.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,826.00000	6,817	46.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,825.00000	8,817	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,227.00000	3,235	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			2.00000	1	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,235.00000	2,241	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			10.00000	8	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			12.00000	11	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,787.00000	2,777	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	46.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,776.00000	6,767	46.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,775.00000	8,767	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,028.00000	3,036	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			3.00000	2	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,038.00000	2,044	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			13.00000	10	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,069.00000	1,071	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			44.00000	38	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			10.00000	9	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,985.00000	2,976	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	39.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,977.00000	4,968	39.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	46.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,976.00000	6,967	46.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,975.00000	8,967	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,879.00000	2,887	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			4.00000	3	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,890.00000	1,896	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			15.00000	13	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			9.00000	8	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,134.00000	3,124	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,127.00000	5,118	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	47.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,126.00000	7,117	47.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,125.00000	9,117	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,829.00000	2,837	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			4.00000	3	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,841.00000	1,847	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			16.00000	13	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			895.00000	892	21.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.70	Put		70.00000	59	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		8.00000	8	33.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		3,183.00000	3,174	33.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	40.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		5,177.00000	5,168	40.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	47.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		7,176.00000	7,167	47.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		9,175.00000	9,167	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,780.00000	2,787	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		5.00000	4	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,792.00000	1,798	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		17.00000	14	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		8.00000	7	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		3,233.00000	3,224	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	40.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		5,227.00000	5,218	40.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	47.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		7,226.00000	7,217	47.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		9,225.00000	9,217	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,680.00000	2,688	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		5.00000	4	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		771.00000	767	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		96.00000	84	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		8.00000	7	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,333.00000	3,323	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	2	40.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,327.00000	5,318	40.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,325.00000	9,317	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,743.00000	1,749	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		18.00000	15	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	40.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,277.00000	5,268	40.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	47.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,276.00000	7,267	47.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,275.00000	9,267	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,978.00000	2,986	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		3.00000	3	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,989.00000	1,995	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		14.00000	11	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,025.00000	1,024	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		50.00000	41	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			310.00000	300	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			335.00000	317	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			9.00000	9	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,034.00000	3,025	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			2.00000	2	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,027.00000	5,018	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	46.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,026.00000	7,017	46.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,025.00000	9,017	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,078.00000	3,086	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			3.00000	2	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,087.00000	2,093	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			12.00000	10	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,116.00000	1,119	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			41.00000	35	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			10.00000	10	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,935.00000	2,926	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			2.00000	2	39.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,927.00000	4,918	39.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	46.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,926.00000	6,917	46.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,925.00000	8,917	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,476.00000	3,484	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			1.00000	1	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,482.00000	2,489	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			7.00000	5	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,500.00000	1,504	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			25.00000	21	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			617.00000	612	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			142.00000	128	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			15.00000	14	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,540.00000	2,530	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	3	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,528.00000	4,519	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	45.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,526.00000	6,517	45.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,525.00000	8,517	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,526.00000	3,534	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,531.00000	2,539	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			6.00000	5	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,548.00000	1,553	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.00	Put			23.00000	19	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			3.00000	3	38.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,478.00000	4,469	38.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	44.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,476.00000	6,467	44.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,475.00000	8,467	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,376.00000	3,384	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			1.00000	1	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,383.00000	2,390	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			8.00000	6	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,403.00000	1,407	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			28.00000	23	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	13	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,638.00000	2,629	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			3.00000	2	38.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,628.00000	4,619	38.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	45.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,626.00000	6,617	45.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,625.00000	8,617	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,277.00000	3,285	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			2.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,284.00000	2,291	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			9.00000	7	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,307.00000	1,310	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			32.00000	27	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			12.00000	11	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,737.00000	2,728	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			3.00000	2	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,728.00000	4,719	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	45.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,726.00000	6,717	45.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,725.00000	8,717	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,128.00000	3,135	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			3.00000	2	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,136.00000	2,143	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			11.00000	9	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,164.00000	1,166	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			39.00000	33	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			11.00000	10	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,886.00000	2,876	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	39.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,877.00000	4,869	39.52	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	19.40	Call			1.00000	1	46.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,876.00000	6,867	46.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,875.00000	8,867	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,929.00000	2,936	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			4.00000	3	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			981.00000	980	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			56.00000	46	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	40.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,077.00000	5,068	40.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,075.00000	9,067	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,631.00000	2,638	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			6.00000	4	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,645.00000	1,651	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			20.00000	17	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			7.00000	6	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,382.00000	3,373	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	1	41.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,377.00000	5,368	41.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	48.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,376.00000	7,367	48.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,375.00000	9,367	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,576.00000	3,584	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			1.00000	1	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,581.00000	2,588	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			6.00000	5	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,597.00000	1,602	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			22.00000	18	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			3.00000	3	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,428.00000	4,419	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,426.00000	6,417	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,425.00000	8,417	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,676.00000	3,684	36.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	0	36.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	44.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,326.00000	6,317	44.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,326.00000	8,317	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,626.00000	3,634	36.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	0	36.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			4.00000	3	37.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.90	Put		4,379.00000	4,369	37.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		1.00000	1	44.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,376.00000	6,367	44.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		0.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,375.00000	8,367	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,825.00000	3,834	37.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	0	37.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		4.00000	3	37.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,179.00000	4,170	37.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		1.00000	1	43.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,176.00000	6,167	43.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		1.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,176.00000	8,167	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,875.00000	3,884	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		0.00000	0	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		4.00000	4	37.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,129.00000	4,120	37.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		1.00000	1	43.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,126.00000	6,117	43.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,126.00000	8,117	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,925.00000	3,934	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		1.00000	1	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,076.00000	6,067	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,076.00000	8,067	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,975.00000	3,984	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		5.00000	4	36.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,030.00000	4,020	36.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	43.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,026.00000	6,017	43.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,026.00000	8,017	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,175.00000	4,184	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		5.00000	5	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,830.00000	3,821	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	49.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,826.00000	7,817	49.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		6.00000	5	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,781.00000	3,771	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		1.00000	1	42.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,776.00000	5,768	42.40	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.40	Call			4,125.00000	4,134	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			5.00000	4	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,880.00000	3,871	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	42.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,876.00000	5,868	42.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	50.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,876.00000	7,867	50.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,275.00000	4,284	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			6.00000	5	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,731.00000	3,721	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	42.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,726.00000	5,718	42.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	49.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,726.00000	7,717	49.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,525.00000	4,534	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			7.00000	6	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,482.00000	3,472	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	1	41.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,477.00000	5,468	41.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	48.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,476.00000	7,467	48.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,625.00000	4,634	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,075.00000	4,084	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			5.00000	4	36.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,930.00000	3,921	36.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	42.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,926.00000	5,918	42.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	50.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,926.00000	7,917	50.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,325.00000	4,334	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			6.00000	5	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,681.00000	3,672	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			1.00000	1	42.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,676.00000	5,668	42.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	49.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,676.00000	7,667	49.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,575.00000	4,584	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			7.00000	6	34.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,432.00000	3,423	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		2.00000	1	41.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,427.00000	5,418	41.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	48.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,426.00000	7,417	48.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,875.00000	4,884	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,725.00000	4,734	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,726.00000	3,734	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,775.00000	4,784	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,775.00000	3,784	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,375.00000	4,384	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		6.00000	5	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,631.00000	3,622	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		1.00000	1	41.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,626.00000	5,618	41.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	49.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,626.00000	7,617	49.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,025.00000	4,034	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		5.00000	4	36.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,980.00000	3,971	36.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		1.00000	1	43.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,976.00000	5,968	43.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	50.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,976.00000	7,967	50.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Call		4.00000	3	37.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Put		4,229.00000	4,220	37.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Call		1.00000	1	43.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Put		6,226.00000	6,217	43.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Call		1.00000	0	50.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Put		8,226.00000	8,217	50.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.73410	12.72990		18.97	2,801,502.00	220	1,393.00
£ / R On 15/03/2010 Currency Future	12.75	Call		562.00000	558	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		582.00000	574	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		504.00000	500	19.31	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		674.00000	666	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		486.00000	483	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		707.00000	698	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		421.00000	417	19.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.15	Put			841.00000	833	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			392.00000	388	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			912.00000	904	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			406.00000	402	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			876.00000	868	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			453.00000	449	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			773.00000	765	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			523.00000	519	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			643.00000	635	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			582.00000	580	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			553.00000	546	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			678.00000	676	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			448.00000	442	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			629.00000	627	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			499.00000	493	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			730.00000	728	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			401.00000	394	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			758.00000	755	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			378.00000	371	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			875.00000	872	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			295.00000	288	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,004.00000	1,002	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			224.00000	218	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			970.00000	968	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			240.00000	234	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,073.00000	1,071	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			193.00000	187	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			906.00000	903	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			276.00000	269	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			844.00000	842	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			314.00000	308	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			704.00000	702	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			424.00000	417	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			605.00000	603	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			525.00000	519	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			653.00000	651	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			473.00000	467	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			542.00000	538	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			612.00000	604	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			437.00000	433	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			807.00000	798	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			365.00000	361	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			985.00000	977	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			317.00000	312	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,137.00000	1,128	20.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.75	Call			275.00000	271	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,295.00000	1,287	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			266.00000	262	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,336.00000	1,328	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			257.00000	253	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,377.00000	1,369	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			248.00000	244	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,418.00000	1,410	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			232.00000	228	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,502.00000	1,493	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			209.00000	205	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,629.00000	1,621	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			217.00000	212	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,587.00000	1,578	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,756.00000	1,757	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			76.00000	73	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,594.00000	3,597	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			14.00000	13	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			295.00000	291	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,215.00000	1,207	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			352.00000	348	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,022.00000	1,014	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			147.00000	143	23.36	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,117.00000	2,109	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			328.00000	324	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,098.00000	1,090	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			224.00000	220	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,544.00000	1,536	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			240.00000	236	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,460.00000	1,451	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			306.00000	301	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,176.00000	1,167	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			340.00000	336	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,060.00000	1,052	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			378.00000	374	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			948.00000	940	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			285.00000	281	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,255.00000	1,247	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,249.00000	3,252	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			19.00000	18	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,274.00000	2,276	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			45.00000	42	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,353.00000	1,355	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			123.00000	121	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			166.00000	163	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Put		1,937.00000	1,929	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		80.00000	80	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,850.00000	2,846	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		39.00000	40	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,809.00000	3,806	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		25.00000	25	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,795.00000	4,791	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,151.00000	3,154	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		21.00000	20	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,178.00000	2,180	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		48.00000	45	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,267.00000	1,269	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		137.00000	135	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		156.00000	152	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,026.00000	2,018	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		74.00000	74	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,944.00000	2,940	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		36.00000	37	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,906.00000	3,903	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		24.00000	25	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,895.00000	4,890	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,053.00000	3,056	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		23.00000	22	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,082.00000	2,083	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		52.00000	49	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,182.00000	1,185	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		152.00000	151	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		69.00000	69	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,039.00000	3,035	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		33.00000	35	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,004.00000	4,001	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		24.00000	24	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,994.00000	4,990	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,955.00000	2,958	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		25.00000	24	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,988.00000	1,989	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		58.00000	54	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,108.00000	1,107	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		179.00000	173	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		136.00000	133	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,206.00000	2,199	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		64.00000	64	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,134.00000	3,130	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		32.00000	33	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,102.00000	4,099	26.33	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	17.80	Call			23.00000	23	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,093.00000	5,089	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,809.00000	2,811	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			29.00000	27	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,849.00000	1,849	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			69.00000	65	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			121.00000	119	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,341.00000	2,335	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			57.00000	58	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,277.00000	3,274	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			30.00000	31	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,250.00000	4,247	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			22.00000	22	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,242.00000	5,238	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,906.00000	2,909	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			26.00000	25	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,942.00000	1,942	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			62.00000	58	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			131.00000	129	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,251.00000	2,245	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			62.00000	62	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,182.00000	3,178	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			32.00000	32	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,152.00000	4,148	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			23.00000	23	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,143.00000	5,139	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,200.00000	3,203	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			20.00000	19	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,226.00000	2,228	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			46.00000	44	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,310.00000	1,312	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			130.00000	128	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			161.00000	157	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,981.00000	1,973	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			77.00000	77	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,897.00000	2,893	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			37.00000	38	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,857.00000	3,854	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			25.00000	25	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,845.00000	4,841	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,004.00000	3,007	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			24.00000	23	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,035.00000	2,036	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			55.00000	51	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,145.00000	1,143	17.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put			165.00000	159	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			141.00000	139	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,161.00000	2,154	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			66.00000	67	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,087.00000	3,083	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			33.00000	34	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,053.00000	4,050	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			23.00000	23	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,043.00000	5,039	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,102.00000	3,105	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			22.00000	21	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,130.00000	2,131	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			50.00000	47	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,224.00000	1,227	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			144.00000	143	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			151.00000	148	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,071.00000	2,064	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			72.00000	72	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,992.00000	2,988	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			35.00000	36	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,955.00000	3,952	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			24.00000	24	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,944.00000	4,940	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,857.00000	2,860	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			28.00000	26	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,895.00000	1,895	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			65.00000	61	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,038.00000	1,036	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			208.00000	202	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			126.00000	124	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,296.00000	2,290	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			59.00000	60	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,230.00000	3,226	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			31.00000	32	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,201.00000	4,198	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			22.00000	22	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,192.00000	5,188	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			285.00000	281	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,255.00000	1,247	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,446.00000	3,449	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			16.00000	15	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,468.00000	2,470	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			38.00000	36	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,530.00000	1,531	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			100.00000	97	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Call			786.00000	783	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			356.00000	349	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			190.00000	186	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,760.00000	1,752	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			93.00000	92	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,663.00000	2,658	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			44.00000	45	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,615.00000	3,611	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			27.00000	27	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,597.00000	4,593	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			14.00000	14	32.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,584.00000	6,580	32.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			6.00000	6	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,576.00000	8,571	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,298.00000	3,301	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			18.00000	17	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,323.00000	2,324	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			43.00000	40	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,397.00000	1,398	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			117.00000	114	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			83.00000	83	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,803.00000	2,799	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			26.00000	26	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,746.00000	4,742	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			14.00000	13	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,734.00000	6,729	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			5.00000	5	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,725.00000	8,721	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			13.00000	13	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,833.00000	6,829	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			5.00000	5	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,825.00000	8,821	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			13.00000	12	32.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,883.00000	6,878	32.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			5.00000	4	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,875.00000	8,870	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			12.00000	12	32.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,032.00000	7,028	32.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			4.00000	4	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,024.00000	9,020	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			12.00000	11	32.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,132.00000	7,127	32.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	4	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,124.00000	9,120	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			11.00000	11	32.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.90	Put		7,181.00000	7,177	32.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		4.00000	4	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,174.00000	9,170	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		11.00000	11	33.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,231.00000	7,227	33.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		4.00000	3	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,224.00000	9,219	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,711.00000	2,713	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		31.00000	29	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		938.00000	935	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		258.00000	251	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		53.00000	54	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,373.00000	3,370	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		22.00000	21	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,342.00000	5,337	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		11.00000	10	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,331.00000	7,326	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		3.00000	3	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,323.00000	9,319	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		12.00000	11	32.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		7,082.00000	7,077	32.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		4.00000	4	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,074.00000	9,070	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		13.00000	12	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,933.00000	6,928	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		4.00000	4	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,925.00000	8,920	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,347.00000	3,351	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		18.00000	17	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,371.00000	2,373	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		41.00000	39	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,441.00000	1,442	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		111.00000	108	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		86.00000	86	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,756.00000	2,752	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		26.00000	26	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,696.00000	4,692	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		14.00000	13	32.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,684.00000	6,679	32.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		5.00000	5	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,675.00000	8,671	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,495.00000	3,498	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		15.00000	14	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,516.00000	2,518	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		36.00000	34	22.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.25	Call			1,575.00000	1,575	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			95.00000	91	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			815.00000	812	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			335.00000	328	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			97.00000	96	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,617.00000	2,612	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			27.00000	28	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,547.00000	4,544	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			15.00000	14	31.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,535.00000	6,530	31.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			6.00000	6	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,526.00000	8,522	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,544.00000	3,548	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			14.00000	14	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,565.00000	2,567	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			35.00000	33	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,620.00000	1,620	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			90.00000	86	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			100.00000	99	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,570.00000	2,565	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			28.00000	28	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,498.00000	4,494	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			15.00000	15	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,485.00000	6,481	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			6.00000	6	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,476.00000	8,472	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,397.00000	3,400	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			17.00000	16	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,419.00000	2,421	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			39.00000	37	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,485.00000	1,486	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			105.00000	102	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			90.00000	89	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,710.00000	2,705	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			26.00000	27	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,647.00000	4,643	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			14.00000	14	32.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,634.00000	6,630	32.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			5.00000	5	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,626.00000	8,621	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			13.00000	13	32.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,783.00000	6,779	32.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			5.00000	5	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,775.00000	8,771	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,662.00000	2,665	23.56	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 15/03/2010 Currency Future	10.10	Put		32.00000	30	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,711.00000	1,711	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		81.00000	77	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		51.00000	52	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,421.00000	3,418	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		21.00000	21	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,391.00000	5,387	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		11.00000	10	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,381.00000	7,376	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		3.00000	3	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,373.00000	9,369	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,613.00000	2,616	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		34.00000	32	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,665.00000	1,666	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		85.00000	82	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		50.00000	50	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,470.00000	3,466	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		21.00000	21	29.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,441.00000	5,437	29.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		10.00000	10	33.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,431.00000	7,426	33.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		3.00000	3	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,423.00000	9,419	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,760.00000	2,762	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		30.00000	28	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,802.00000	1,803	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		72.00000	69	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		469.00000	465	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		739.00000	731	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		55.00000	56	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,325.00000	3,322	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		22.00000	22	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,292.00000	5,288	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		11.00000	11	33.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,281.00000	7,277	33.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		3.00000	3	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,274.00000	9,269	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,692.00000	3,696	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		12.00000	12	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		112.00000	111	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,432.00000	2,427	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		29.00000	30	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,349.00000	4,346	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		16.00000	16	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,336.00000	6,332	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.05	Call			7.00000	7	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,327.00000	8,323	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			104.00000	103	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,524.00000	2,519	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			28.00000	29	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,448.00000	4,445	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			15.00000	15	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,435.00000	6,431	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			6.00000	6	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,426.00000	8,422	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,643.00000	3,646	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			13.00000	12	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			108.00000	107	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,478.00000	2,473	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			29.00000	29	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,399.00000	4,395	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			16.00000	15	31.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,386.00000	6,381	31.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			7.00000	6	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,377.00000	8,372	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,791.00000	3,795	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			11.00000	11	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			17.00000	16	31.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,237.00000	6,232	31.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			7.00000	7	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,227.00000	8,223	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,890.00000	3,894	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			10.00000	10	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			17.00000	17	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,137.00000	6,133	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			8.00000	8	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,128.00000	8,124	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,841.00000	3,844	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			11.00000	10	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			17.00000	17	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,187.00000	6,183	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			7.00000	7	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,178.00000	8,173	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,940.00000	3,943	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			10.00000	9	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			18.00000	17	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,088.00000	6,083	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			8.00000	8	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,078.00000	8,074	34.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,186.00000	4,190	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.55	Put		7.00000	6	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		19.00000	19	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		5,839.00000	5,835	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		9.00000	9	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		7,829.00000	7,825	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		4,236.00000	4,239	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		6.00000	5	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		19.00000	19	30.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,789.00000	5,785	30.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		9.00000	9	33.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,779.00000	7,775	33.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		4,137.00000	4,140	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		7.00000	6	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		19.00000	18	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		5,889.00000	5,884	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		9.00000	9	34.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		7,879.00000	7,874	34.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,285.00000	4,289	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		5.00000	5	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		172.00000	168	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		1,892.00000	1,884	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		40.00000	41	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,760.00000	3,757	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		20.00000	19	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,740.00000	5,735	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		9.00000	9	33.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,729.00000	7,725	33.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,533.00000	4,537	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		3.00000	3	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		202.00000	199	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,673.00000	1,664	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		48.00000	49	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,518.00000	3,515	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		21.00000	20	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,491.00000	5,486	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		10.00000	10	33.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,480.00000	7,476	33.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,583.00000	4,586	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		3.00000	2	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,088.00000	4,091	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		8.00000	7	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		19.00000	18	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,939.00000	5,934	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		9.00000	8	34.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,929.00000	7,924	34.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.05	Call		4,682.00000	4,686	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	2	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,881.00000	4,885	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,732.00000	4,736	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		2.00000	2	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,742.00000	3,745	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		12.00000	11	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,782.00000	4,786	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		2.00000	1	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,384.00000	4,388	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		4.00000	4	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		183.00000	180	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,804.00000	1,795	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		43.00000	44	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,663.00000	3,660	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		20.00000	20	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,640.00000	5,636	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		10.00000	9	33.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,630.00000	7,625	33.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,335.00000	4,338	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		5.00000	4	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		178.00000	174	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,848.00000	1,840	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		41.00000	42	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,711.00000	3,708	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		20.00000	19	30.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,690.00000	5,685	30.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		10.00000	9	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,680.00000	7,675	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,039.00000	4,042	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		9.00000	8	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		19.00000	18	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,989.00000	5,984	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		9.00000	8	34.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,979.00000	7,974	34.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.93990	12.93530		18.83	77,639.40	6	687.00
£ / R On 14/06/2010 Currency Future	12.95	Call		744.00000	744	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		759.00000	754	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		688.00000	688	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		852.00000	848	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		652.00000	652	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		917.00000	912	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		588.00000	588	19.69	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,053.00000	1,048	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	13.45	Call		573.00000	573	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,088.00000	1,083	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		619.00000	619	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		984.00000	979	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		79.00000	79	25.42	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,644.00000	4,639	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		706.00000	706	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		820.00000	816	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		765.00000	765	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		729.00000	725	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		853.00000	853	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		618.00000	613	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		808.00000	808	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		672.00000	668	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		900.00000	901	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		565.00000	561	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		925.00000	926	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		540.00000	536	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,030.00000	1,031	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		445.00000	441	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,145.00000	1,146	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		360.00000	356	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,115.00000	1,116	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		380.00000	376	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,206.00000	1,207	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		321.00000	317	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,058.00000	1,058	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		422.00000	418	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		976.00000	977	18.07	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		491.00000	487	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		876.00000	877	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		591.00000	587	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		830.00000	830	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		645.00000	640	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		786.00000	786	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		701.00000	696	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		853.00000	853	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		618.00000	613	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,003.00000	1,003	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		468.00000	463	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		725.00000	725	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		789.00000	785	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		636.00000	635	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		950.00000	946	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		358.00000	357	21.58	0.00	0	8,032.00

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	14.40	Put		1,822.00000	1,817	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		670.00000	670	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		884.00000	880	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		603.00000	603	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,018.00000	1,013	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		544.00000	544	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,159.00000	1,154	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		492.00000	491	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,306.00000	1,301	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		434.00000	433	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,499.00000	1,493	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		423.00000	423	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,538.00000	1,533	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		403.00000	402	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,618.00000	1,612	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		393.00000	393	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,658.00000	1,653	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		366.00000	365	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,781.00000	1,775	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		375.00000	374	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,740.00000	1,734	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		467.00000	467	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,382.00000	1,377	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		530.00000	530	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,195.00000	1,190	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		504.00000	504	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,269.00000	1,264	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		517.00000	517	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,232.00000	1,227	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		456.00000	455	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,421.00000	1,415	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		413.00000	412	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,578.00000	1,572	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		384.00000	383	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,699.00000	1,693	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		445.00000	444	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,459.00000	1,454	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		479.00000	479	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,344.00000	1,339	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		445.00000	444	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,459.00000	1,454	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		456.00000	455	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,421.00000	1,415	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		504.00000	504	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,269.00000	1,264	20.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.50	Call			558.00000	558	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,123.00000	1,118	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			326.00000	325	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,990.00000	1,985	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			228.00000	227	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,643.00000	2,637	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			143.00000	141	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,557.00000	3,551	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			86.00000	86	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,501.00000	4,496	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			47.00000	48	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,462.00000	5,458	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			234.00000	233	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,598.00000	2,593	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			146.00000	144	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,511.00000	3,505	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			89.00000	88	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,454.00000	4,448	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			49.00000	49	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,413.00000	5,409	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,349.00000	4,353	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			13.00000	13	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,886.00000	2,889	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			51.00000	49	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,525.00000	1,526	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			190.00000	186	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			160.00000	158	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,324.00000	3,318	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			74.00000	74	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,739.00000	4,734	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			31.00000	32	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,196.00000	6,192	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			23.00000	23	28.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,688.00000	7,683	28.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,791.00000	4,795	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	6	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,324.00000	3,327	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			38.00000	37	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,889.00000	1,890	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			104.00000	100	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			197.00000	196	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,912.00000	2,906	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			97.00000	97	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,312.00000	4,307	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			39.00000	40	25.78	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 14/06/2010 Currency Future	18.65	Put		5,754.00000	5,750	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		25.00000	25	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,240.00000	7,235	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,039.00000	5,043	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	3	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,568.00000	3,571	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		32.00000	31	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,110.00000	2,112	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		75.00000	72	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		223.00000	221	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,687.00000	2,681	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		112.00000	111	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,077.00000	4,071	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		46.00000	46	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,510.00000	5,506	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		26.00000	27	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,991.00000	6,987	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,470.00000	3,473	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		35.00000	33	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,497.00000	2,499	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		61.00000	59	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,603.00000	1,604	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		167.00000	164	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		950.00000	951	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		515.00000	511	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		341.00000	340	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,906.00000	1,900	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		212.00000	211	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,777.00000	2,771	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		133.00000	132	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,698.00000	3,692	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,594.00000	2,596	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		58.00000	56	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,682.00000	1,683	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		147.00000	143	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		139.00000	138	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,604.00000	3,598	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		84.00000	83	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,549.00000	4,543	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,617.00000	3,620	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		31.00000	30	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,642.00000	2,645	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		57.00000	55	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,723.00000	1,724	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		137.00000	134	17.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Call		77.00000	76	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,691.00000	4,686	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		304.00000	303	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,119.00000	2,113	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		188.00000	187	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,003.00000	2,997	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		120.00000	118	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,934.00000	3,928	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		68.00000	68	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,883.00000	4,878	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		271.00000	270	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,336.00000	2,330	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		167.00000	166	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,232.00000	3,226	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		107.00000	105	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,171.00000	4,165	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		58.00000	58	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,123.00000	5,119	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,227.00000	3,230	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		41.00000	40	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,255.00000	2,257	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		69.00000	67	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,412.00000	1,414	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		227.00000	224	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		239.00000	238	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,554.00000	2,548	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		149.00000	148	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,464.00000	3,458	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		92.00000	91	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,407.00000	4,401	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		50.00000	50	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,365.00000	5,361	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,081.00000	3,084	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		46.00000	44	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,305.00000	1,306	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		270.00000	266	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,033.00000	3,036	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		47.00000	46	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,062.00000	2,064	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		77.00000	74	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,270.00000	1,271	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		285.00000	281	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		744.00000	744	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		759.00000	754	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		217.00000	216	23.28	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	15.45	Put		2,732.00000	2,726	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		136.00000	135	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,651.00000	3,645	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		81.00000	81	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,596.00000	4,591	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		44.00000	45	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,559.00000	5,555	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,935.00000	2,938	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		50.00000	48	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,975.00000	1,976	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		89.00000	86	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		207.00000	206	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,822.00000	2,816	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		130.00000	129	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,745.00000	3,739	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		42.00000	42	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,656.00000	5,652	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,837.00000	2,840	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		52.00000	50	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		125.00000	124	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,840.00000	3,834	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		72.00000	72	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,787.00000	4,782	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,129.00000	3,133	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		44.00000	43	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,158.00000	2,160	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		73.00000	70	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,340.00000	1,341	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		255.00000	251	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,275.00000	3,278	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		40.00000	38	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,303.00000	2,305	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		68.00000	65	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,449.00000	1,450	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		214.00000	211	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		245.00000	244	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,510.00000	2,504	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		153.00000	151	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,417.00000	3,411	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		95.00000	94	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,359.00000	4,354	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		52.00000	52	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,316.00000	5,312	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,303.00000	2,305	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		68.00000	65	18.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Call			1,449.00000	1,450	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			214.00000	211	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			245.00000	244	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,510.00000	2,504	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,984.00000	2,987	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			48.00000	47	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,018.00000	2,020	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			83.00000	80	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,238.00000	1,239	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			302.00000	299	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			43.00000	44	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,608.00000	5,604	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,932.00000	1,933	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			96.00000	93	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,175.00000	1,176	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			340.00000	336	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			202.00000	201	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,867.00000	2,861	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			128.00000	126	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,792.00000	3,786	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			40.00000	41	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,705.00000	5,701	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,421.00000	3,425	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			36.00000	35	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,448.00000	2,450	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			63.00000	61	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,563.00000	1,565	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			178.00000	175	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			264.00000	263	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,379.00000	2,374	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			163.00000	162	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,278.00000	3,272	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			104.00000	102	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,218.00000	4,212	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			57.00000	57	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,171.00000	5,167	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			28.00000	29	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,643.00000	6,639	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			16.00000	16	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,630.00000	8,626	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,351.00000	2,353	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			66.00000	64	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,487.00000	1,488	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			202.00000	198	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			28.00000	28	27.09	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 14/06/2010 Currency Future	19.65	Put		6,742.00000	6,738	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		15.00000	15	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,729.00000	8,725	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		27.00000	28	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,842.00000	6,838	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		14.00000	14	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,829.00000	8,824	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,178.00000	3,181	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		43.00000	41	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,206.00000	2,208	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		71.00000	68	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,376.00000	1,377	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		241.00000	237	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		184.00000	182	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,048.00000	3,042	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		66.00000	66	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,931.00000	4,926	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		27.00000	27	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,892.00000	6,887	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		14.00000	14	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,878.00000	8,874	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,062.00000	2,064	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		77.00000	74	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,270.00000	1,271	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		285.00000	281	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		171.00000	170	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,186.00000	3,180	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		60.00000	60	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,075.00000	5,070	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		26.00000	26	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,041.00000	7,036	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		12.00000	12	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,027.00000	9,023	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		171.00000	170	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,186.00000	3,180	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		26.00000	26	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,090.00000	7,086	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		12.00000	12	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,077.00000	9,072	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		156.00000	155	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,371.00000	3,365	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		53.00000	54	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,268.00000	5,264	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		11.00000	11	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,226.00000	9,221	29.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Call			2,788.00000	2,791	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			53.00000	51	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,847.00000	1,848	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			111.00000	108	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			25.00000	25	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,290.00000	7,285	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			11.00000	11	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,275.00000	9,271	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,691.00000	2,694	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			56.00000	54	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,763.00000	1,765	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			128.00000	125	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			24.00000	25	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,389.00000	7,385	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			10.00000	10	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,375.00000	9,370	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,740.00000	2,742	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			54.00000	53	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,805.00000	1,806	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			120.00000	116	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,086.00000	1,087	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			401.00000	397	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			25.00000	25	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,339.00000	7,335	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			10.00000	10	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,325.00000	9,321	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			55.00000	55	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,220.00000	5,215	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			25.00000	26	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,190.00000	7,186	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			11.00000	11	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,176.00000	9,172	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			175.00000	174	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,140.00000	3,134	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			62.00000	62	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,027.00000	5,022	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			13.00000	13	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,977.00000	8,973	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,519.00000	3,522	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			33.00000	32	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,545.00000	2,548	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			60.00000	58	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,642.00000	1,643	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			157.00000	153	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			29.00000	29	26.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.45	Put		6,544.00000	6,540	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		17.00000	17	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,531.00000	8,527	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		29.00000	30	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,494.00000	6,490	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		17.00000	17	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,482.00000	8,477	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,372.00000	3,376	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		37.00000	36	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,400.00000	2,402	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		64.00000	62	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		28.00000	28	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,693.00000	6,689	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		15.00000	15	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,680.00000	8,675	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		193.00000	191	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,957.00000	2,951	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		70.00000	70	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,835.00000	4,830	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		27.00000	28	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,792.00000	6,788	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		14.00000	14	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,779.00000	8,774	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		179.00000	178	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,094.00000	3,088	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		64.00000	64	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,979.00000	4,974	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		27.00000	27	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,941.00000	6,937	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		13.00000	13	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,928.00000	8,923	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		24.00000	24	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,439.00000	7,435	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		10.00000	10	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,425.00000	9,420	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		26.00000	26	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,140.00000	7,136	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		12.00000	12	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,126.00000	9,122	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,714.00000	3,718	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		29.00000	28	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		30.00000	31	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,345.00000	6,341	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		19.00000	19	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,333.00000	8,329	29.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.35	Call			30.00000	30	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,444.00000	6,440	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			17.00000	18	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,432.00000	8,428	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,665.00000	3,669	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			30.00000	29	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			30.00000	31	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,395.00000	6,391	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			18.00000	18	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,383.00000	8,378	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,812.00000	3,816	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			27.00000	26	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			252.00000	251	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,466.00000	2,461	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			31.00000	32	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,246.00000	6,242	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			20.00000	20	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,234.00000	8,230	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,911.00000	3,914	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			25.00000	24	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			32.00000	32	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,146.00000	6,143	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			21.00000	21	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,135.00000	8,131	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,861.00000	3,865	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			26.00000	25	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			258.00000	257	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,423.00000	2,417	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			100.00000	99	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,265.00000	4,259	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			20.00000	20	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,185.00000	8,180	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,960.00000	3,963	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			24.00000	23	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			32.00000	33	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,097.00000	6,093	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			21.00000	21	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,086.00000	8,082	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,202.00000	4,206	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			17.00000	16	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			37.00000	38	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,852.00000	5,848	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			23.00000	23	28.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,837.00000	7,833	28.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,251.00000	4,255	25.10	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 14/06/2010 Currency Future	8.70	Put		16.00000	15	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		311.00000	310	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,076.00000	2,070	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		122.00000	121	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		3,887.00000	3,881	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		38.00000	39	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		5,803.00000	5,799	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		23.00000	23	28.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,787.00000	7,783	28.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		4,154.00000	4,158	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		19.00000	18	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		297.00000	296	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,162.00000	2,156	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		117.00000	116	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		3,982.00000	3,976	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		36.00000	36	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		5,900.00000	5,897	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		22.00000	23	29.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		7,887.00000	7,883	29.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,545.00000	4,549	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		9.00000	9	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		24.00000	24	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,489.00000	7,484	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,594.00000	4,598	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		9.00000	8	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,300.00000	4,304	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		15.00000	14	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		318.00000	317	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,033.00000	2,027	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		23.00000	23	28.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,738.00000	7,733	28.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,105.00000	4,109	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		20.00000	19	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		291.00000	290	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,205.00000	2,200	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		115.00000	113	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,029.00000	4,023	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		35.00000	35	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		5,949.00000	5,945	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		22.00000	22	29.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		7,937.00000	7,932	29.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,692.00000	4,697	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		7.00000	7	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,890.00000	4,894	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		5.00000	5	25.10	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 14/06/2010 Currency Future	8.20	Call		4,742.00000	4,746	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		6.00000	6	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,763.00000	3,767	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		28.00000	27	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,398.00000	4,402	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		12.00000	12	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		333.00000	332	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		1,948.00000	1,943	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		23.00000	24	28.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,638.00000	7,634	28.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call		4,057.00000	4,061	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put		22.00000	21	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call		284.00000	283	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put		2,249.00000	2,243	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call		34.00000	34	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put		5,998.00000	5,994	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call		22.00000	22	29.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put		7,987.00000	7,982	29.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call		29.00000	29	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put		6,593.00000	6,589	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call		16.00000	16	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put		8,581.00000	8,576	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Call		31.00000	31	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Put		6,295.00000	6,291	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Call		19.00000	19	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Put		8,284.00000	8,279	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Call		0.00000	4,013	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Put		0.00000	23	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Call		0.00000	277	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Put		0.00000	2,287	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Call		0.00000	109	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Put		0.00000	4,119	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Call		0.00000	33	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Put		0.00000	6,043	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Call		0.00000	22	29.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Put		0.00000	8,032	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.20600	11.25290		17.32	12,606,750.00	1,125	34,499.00
€ / R On 14/12/2009 Currency Future	11.25	Call		252.00000	222	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		249.00000	266	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		196.00000	171	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		343.00000	365	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		180.00000	156	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		377.00000	400	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		129.00000	110	19.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.65	Put			526.00000	554	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			109.00000	92	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			606.00000	636	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,303.00000	4,256	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			152.00000	131	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			449.00000	475	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			140.00000	120	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			487.00000	514	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			53.00000	43	22.40	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,000.00000	1,037	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	2	33.00	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,350.00000	3,396	33.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			232.00000	204	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			279.00000	298	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			309.00000	270	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			206.00000	214	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			339.00000	299	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			186.00000	193	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			371.00000	330	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			168.00000	174	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			439.00000	396	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			136.00000	140	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			404.00000	362	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			151.00000	156	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			280.00000	243	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			227.00000	237	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			213.00000	186	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			311.00000	330	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			34.00000	27	23.92	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,281.00000	1,321	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			166.00000	143	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			413.00000	437	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			118.00000	100	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			565.00000	594	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			100.00000	84	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			647.00000	678	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			85.00000	71	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			732.00000	765	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			92.00000	77	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			689.00000	721	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			72.00000	60	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			819.00000	854	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			67.00000	55	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			864.00000	899	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	51	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			909.00000	945	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			78.00000	65	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			775.00000	809	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			57.00000	47	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			954.00000	991	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			49.00000	40	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,046.00000	1,084	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			31.00000	25	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,328.00000	1,369	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			36.00000	29	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,233.00000	1,273	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			39.00000	32	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,186.00000	1,226	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			27.00000	22	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,424.00000	1,466	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			25.00000	20	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,472.00000	1,514	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			24.00000	19	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,521.00000	1,563	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			22.00000	18	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,569.00000	1,612	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			17.00000	14	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,764.00000	1,808	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			14.00000	11	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,961.00000	2,005	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			10.00000	8	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,158.00000	2,202	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			12.00000	9	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,059.00000	2,103	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			11.00000	9	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,108.00000	2,153	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			11.00000	9	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,108.00000	2,153	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			8.00000	6	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,405.00000	2,450	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			7.00000	5	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,454.00000	2,499	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			8.00000	6	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,355.00000	2,400	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			9.00000	7	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,306.00000	2,351	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			9.00000	7	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,256.00000	2,301	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			9.00000	7	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Put		2,306.00000	2,351	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		10.00000	8	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,207.00000	2,252	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		6.00000	5	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,603.00000	2,649	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		13.00000	10	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,010.00000	2,054	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	2	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,599.00000	3,646	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		7.00000	5	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,504.00000	2,549	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		5.00000	4	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,702.00000	2,748	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		5.00000	4	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,802.00000	2,848	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		4.00000	3	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,901.00000	2,947	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		4.00000	3	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,001.00000	3,047	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		12.00000	9	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,059.00000	2,103	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		10.00000	8	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,158.00000	2,202	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		6.00000	5	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,553.00000	2,599	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		6.00000	4	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,653.00000	2,698	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		5.00000	4	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,752.00000	2,798	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		16.00000	13	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,813.00000	1,857	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		14.00000	11	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,911.00000	1,955	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		8.00000	6	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,405.00000	2,450	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		14.00000	11	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,911.00000	1,955	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		6.00000	5	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,603.00000	2,649	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		15.00000	12	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,862.00000	1,906	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		6.00000	5	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,553.00000	2,599	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		6.00000	4	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,653.00000	2,698	30.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Call			4.00000	3	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,852.00000	2,897	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			5.00000	4	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,802.00000	2,848	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			18.00000	15	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,715.00000	1,759	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			19.00000	16	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,667.00000	1,710	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			15.00000	12	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,862.00000	1,906	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			8.00000	6	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,355.00000	2,400	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			19.00000	16	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,667.00000	1,710	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			21.00000	17	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,618.00000	1,661	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			16.00000	13	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,813.00000	1,857	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			29.00000	23	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,376.00000	1,417	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			42.00000	34	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,139.00000	1,178	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			27.00000	22	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,424.00000	1,466	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			45.00000	37	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,092.00000	1,131	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			39.00000	32	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,186.00000	1,226	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			29.00000	23	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,376.00000	1,417	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			671.00000	625	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			68.00000	69	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			3.00000	2	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,400.00000	3,446	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			844.00000	797	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			41.00000	41	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	2	33.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,499.00000	3,546	33.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,710.00000	1,662	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			7.00000	6	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	37.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,298.00000	4,345	37.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	44.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,798.00000	5,845	44.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			0.00000	0	46.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.55	Put		7,297.00000	7,344	46.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,007.00000	1,959	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		4.00000	3	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		589.00000	544	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		87.00000	88	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	1	35.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,999.00000	4,045	35.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	42.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,498.00000	5,545	42.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	0	46.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,997.00000	7,044	46.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		53.00000	43	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,000.00000	1,037	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,156.00000	2,108	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		3.00000	2	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		713.00000	666	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		60.00000	60	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		2.00000	1	34.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,849.00000	3,895	34.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	42.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,348.00000	5,395	42.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	0	46.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,847.00000	6,894	46.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,453.00000	3,406	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,454.00000	2,407	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,463.00000	1,415	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		10.00000	9	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		550.00000	505	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		97.00000	99	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		2.00000	2	33.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,549.00000	3,596	33.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		1.00000	1	38.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,548.00000	4,595	38.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,553.00000	3,506	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,554.00000	2,507	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	1	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,562.00000	1,514	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		9.00000	8	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		630.00000	584	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		77.00000	78	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		2.00000	2	33.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,449.00000	3,496	33.40	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.70	Call			1.00000	1	37.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,448.00000	4,495	37.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,603.00000	3,556	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,604.00000	2,557	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			1.00000	1	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,611.00000	1,563	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			8.00000	7	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			1.00000	1	37.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,398.00000	4,445	37.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,353.00000	3,306	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,354.00000	2,307	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			2.00000	1	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,365.00000	1,317	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			12.00000	11	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			475.00000	431	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			122.00000	125	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	1	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,649.00000	3,695	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,648.00000	4,695	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,253.00000	3,206	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,255.00000	2,208	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	2	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,268.00000	1,220	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			15.00000	14	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			2.00000	1	34.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,749.00000	3,795	34.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	39.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,748.00000	4,795	39.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,153.00000	3,106	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,171.00000	1,122	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	16	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	1	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,848.00000	4,895	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,203.00000	3,156	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,205.00000	2,158	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	2	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,219.00000	1,171	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			16.00000	15	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			2.00000	1	34.78	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	15.05	Put		3,799.00000	3,845	34.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	1	39.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,798.00000	4,845	39.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,403.00000	3,356	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,404.00000	2,357	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		1.00000	1	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,414.00000	1,366	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		11.00000	10	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		512.00000	468	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		109.00000	112	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	38.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,598.00000	4,645	38.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,503.00000	3,456	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,504.00000	2,457	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	1	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,512.00000	1,464	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		10.00000	8	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		1.00000	1	37.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,498.00000	4,545	37.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,653.00000	3,606	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,654.00000	2,606	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		1.00000	0	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,660.00000	1,612	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		7.00000	6	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		1.00000	1	37.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,348.00000	4,395	37.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,653.00000	3,606	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,753.00000	3,706	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,753.00000	2,706	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,759.00000	1,711	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		6.00000	5	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		800.00000	753	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		47.00000	47	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		3.00000	2	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,250.00000	3,296	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		1.00000	1	36.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,248.00000	4,295	36.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,953.00000	3,906	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.30	Call			2,953.00000	2,906	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,957.00000	1,910	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	4	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			980.00000	933	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			27.00000	27	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			4.00000	3	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,051.00000	3,097	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,049.00000	4,095	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,053.00000	4,006	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,053.00000	3,006	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,056.00000	2,009	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			4.00000	3	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,075.00000	1,026	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			22.00000	20	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			4.00000	3	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,951.00000	2,997	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			2.00000	1	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,949.00000	3,995	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	44.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,948.00000	5,995	44.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,947.00000	7,994	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	0	45.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,048.00000	6,094	45.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,047.00000	8,094	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,853.00000	3,806	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,853.00000	2,806	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,858.00000	1,811	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	5	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			889.00000	841	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			36.00000	35	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,148.00000	4,195	36.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	0	45.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,148.00000	6,194	45.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,147.00000	8,194	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			0.00000	0	45.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.50	Put			6,248.00000	6,294	45.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,247.00000	8,294	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			0.00000	0	45.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,398.00000	6,444	45.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,397.00000	8,444	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			0.00000	0	45.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,498.00000	6,544	45.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,497.00000	8,544	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			0.00000	0	45.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,647.00000	6,694	45.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,647.00000	8,694	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			0.00000	0	45.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,598.00000	6,644	45.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,597.00000	8,644	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			0.00000	0	45.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,348.00000	6,394	45.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,347.00000	8,394	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,003.00000	3,956	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,003.00000	2,956	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,027.00000	979	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			24.00000	23	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	44.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,998.00000	6,045	44.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,997.00000	8,044	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,903.00000	3,856	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,903.00000	2,856	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	0	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,908.00000	1,860	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			5.00000	4	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			934.00000	887	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			31.00000	31	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,098.00000	4,145	36.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	0	45.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,098.00000	6,144	45.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,097.00000	8,144	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,803.00000	3,756	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,803.00000	2,756	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,809.00000	1,761	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			6.00000	5	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			1.00000	1	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,198.00000	4,245	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	0	45.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,198.00000	6,244	45.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,197.00000	8,244	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	0	45.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,548.00000	6,594	45.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,547.00000	8,594	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	0	45.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,448.00000	6,494	45.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,447.00000	8,494	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,153.00000	4,106	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	44.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,848.00000	5,895	44.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	47.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,847.00000	7,894	47.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,103.00000	4,056	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,103.00000	3,056	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,106.00000	2,059	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			3.00000	3	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,123.00000	1,074	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	18	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	1	35.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,899.00000	3,945	35.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	44.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,898.00000	5,945	44.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	0	47.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,897.00000	7,944	47.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,203.00000	4,156	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	0	47.63	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	19.05	Put			7,797.00000	7,844	47.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,253.00000	4,206	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	43.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,748.00000	5,795	43.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			0.00000	0	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,747.00000	7,794	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,303.00000	3,256	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,305.00000	2,257	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			2.00000	1	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,317.00000	1,268	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			14.00000	12	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	1	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,699.00000	3,745	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	43.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,698.00000	5,745	43.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			0.00000	0	47.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,697.00000	7,744	47.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call			3,703.00000	3,656	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put			0.00000	0	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call			2,703.00000	2,656	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	0	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call			756.00000	709	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put			53.00000	53	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call			0.00000	0	45.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put			6,298.00000	6,344	45.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call			0.00000	0	47.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put			8,297.00000	8,344	47.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.38680		11.43890		17.64	1,138,680.00	100	4,007.00
€ / R On 15/03/2010 Currency Future	11.45	Call			471.00000	445	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			482.00000	508	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			415.00000	391	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			576.00000	605	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			398.00000	375	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			609.00000	638	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			336.00000	317	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			747.00000	780	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			309.00000	292	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			820.00000	855	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			365.00000	345	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			676.00000	708	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			350.00000	331	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			711.00000	744	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			452.00000	426	17.93	0.00	0	24.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.50	Put			513.00000	540	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			516.00000	487	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			427.00000	450	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			540.00000	510	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			401.00000	424	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			565.00000	535	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			376.00000	398	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			617.00000	586	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			328.00000	349	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			591.00000	560	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			352.00000	373	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			645.00000	613	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			306.00000	326	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			493.00000	464	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			455.00000	478	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			433.00000	409	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			544.00000	572	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			381.00000	360	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			642.00000	673	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			322.00000	304	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			783.00000	817	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			296.00000	280	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			857.00000	893	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			272.00000	258	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			933.00000	971	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			182.00000	174	21.15	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,343.00000	1,387	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			702.00000	670	17.18	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			263.00000	283	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			284.00000	269	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			895.00000	932	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			381.00000	360	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			642.00000	673	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			261.00000	248	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			972.00000	1,011	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			251.00000	238	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,012.00000	1,051	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			241.00000	228	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,052.00000	1,092	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,197.00000	3,146	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			9.00000	10	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,214.00000	2,163	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			25.00000	26	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,265.00000	1,219	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			76.00000	83	17.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.25	Call			113.00000	110	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,924.00000	1,973	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			51.00000	49	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,862.00000	2,912	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			23.00000	22	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,834.00000	3,885	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			13.00000	13	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,824.00000	4,876	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,247.00000	3,196	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			8.00000	9	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,262.00000	2,212	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			23.00000	25	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,310.00000	1,265	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			71.00000	78	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			117.00000	113	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,878.00000	1,927	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			53.00000	51	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,814.00000	2,864	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			24.00000	23	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,785.00000	3,836	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			14.00000	13	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,775.00000	4,826	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,346.00000	3,295	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			7.00000	8	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,360.00000	2,309	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			21.00000	23	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,403.00000	1,356	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			64.00000	69	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			126.00000	121	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,787.00000	1,835	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			57.00000	55	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,718.00000	2,768	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			26.00000	25	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,687.00000	3,738	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			14.00000	14	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,675.00000	4,727	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,396.00000	3,344	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			7.00000	8	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,409.00000	2,358	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			20.00000	21	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,449.00000	1,402	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			60.00000	65	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			673.00000	641	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			284.00000	304	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			130.00000	126	22.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.05	Put			1,741.00000	1,789	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			60.00000	57	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,671.00000	2,721	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			27.00000	26	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,638.00000	3,689	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			15.00000	14	27.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,626.00000	4,677	27.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,297.00000	3,245	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			8.00000	9	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,311.00000	2,260	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			22.00000	24	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,356.00000	1,310	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			67.00000	73	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			121.00000	117	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,832.00000	1,880	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			55.00000	53	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,766.00000	2,816	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			25.00000	24	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,736.00000	3,787	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			14.00000	14	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,725.00000	4,777	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,545.00000	3,493	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			6.00000	6	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,556.00000	2,505	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	19	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,590.00000	1,541	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			51.00000	55	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			764.00000	731	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			225.00000	244	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			145.00000	140	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,606.00000	1,653	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			68.00000	65	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,529.00000	2,578	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			30.00000	29	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,491.00000	3,542	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			16.00000	15	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,477.00000	4,529	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,644.00000	3,592	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			5.00000	6	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,654.00000	2,604	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			15.00000	17	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,684.00000	1,635	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			45.00000	48	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			829.00000	795	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			190.00000	208	16.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.80	Call			156.00000	150	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,518.00000	1,563	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			73.00000	71	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,435.00000	2,484	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			33.00000	31	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,394.00000	3,445	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			17.00000	16	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,378.00000	4,429	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,594.00000	3,543	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			5.00000	6	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,605.00000	2,554	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			16.00000	18	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,637.00000	1,588	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			48.00000	51	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			796.00000	762	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			207.00000	225	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			151.00000	145	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,562.00000	1,608	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			70.00000	68	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,482.00000	2,531	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			32.00000	30	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,443.00000	3,493	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			16.00000	16	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,427.00000	4,479	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,445.00000	3,394	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			6.00000	7	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,458.00000	2,407	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			19.00000	20	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,496.00000	1,448	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			57.00000	61	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			135.00000	130	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,696.00000	1,743	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			62.00000	60	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,623.00000	2,673	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			28.00000	27	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,589.00000	3,640	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			15.00000	15	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,576.00000	4,628	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,495.00000	3,444	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			6.00000	7	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,507.00000	2,456	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	19	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,543.00000	1,495	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			54.00000	58	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			732.00000	700	17.12	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 15/03/2010 Currency Future	10.95	Put			243.00000	263	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			140.00000	135	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,651.00000	1,698	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			65.00000	62	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,576.00000	2,626	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			29.00000	28	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,540.00000	3,591	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			15.00000	15	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,527.00000	4,578	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,694.00000	3,642	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			5.00000	5	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,704.00000	2,653	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			15.00000	16	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,732.00000	1,682	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			43.00000	46	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			863.00000	828	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			174.00000	191	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			162.00000	156	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,474.00000	1,519	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			77.00000	74	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,388.00000	2,437	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			34.00000	33	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,345.00000	3,396	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			17.00000	16	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,328.00000	4,380	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,744.00000	3,692	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			5.00000	5	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,753.00000	2,702	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			14.00000	15	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,779.00000	1,730	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			40.00000	43	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			897.00000	862	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			158.00000	176	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			169.00000	161	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,430.00000	1,475	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			80.00000	77	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,341.00000	2,390	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			35.00000	34	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,297.00000	3,347	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			18.00000	17	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,279.00000	4,330	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,943.00000	3,891	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			4.00000	4	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,950.00000	2,899	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			11.00000	13	25.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.50	Call		1,971.00000	1,921	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		32.00000	34	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,045.00000	1,008	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		107.00000	121	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		197.00000	188	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,258.00000	1,301	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		95.00000	91	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,156.00000	2,204	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		42.00000	40	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,103.00000	3,153	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		20.00000	19	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,081.00000	4,132	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,092.00000	4,040	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,098.00000	3,048	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		10.00000	11	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,116.00000	2,066	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		28.00000	29	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,174.00000	1,130	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		85.00000	93	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		222.00000	211	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,133.00000	1,174	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		106.00000	103	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,017.00000	2,066	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		47.00000	45	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,958.00000	3,008	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		22.00000	21	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,933.00000	3,984	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		8.00000	8	30.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,920.00000	5,972	30.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		3.00000	4	34.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,915.00000	7,967	34.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		8.00000	8	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,069.00000	6,121	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,064.00000	8,117	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,843.00000	3,791	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		4.00000	4	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,851.00000	2,801	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		13.00000	14	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,875.00000	1,825	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		36.00000	38	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		970.00000	933	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		131.00000	147	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		87.00000	84	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.60	Put		2,248.00000	2,297	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		19.00000	18	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,180.00000	4,231	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		8.00000	8	31.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,169.00000	6,221	31.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,164.00000	8,216	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		7.00000	7	31.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,268.00000	6,320	31.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,264.00000	8,316	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,594.00000	3,543	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	6	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		7.00000	7	31.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,418.00000	6,470	31.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		2.00000	2	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,414.00000	8,466	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		6.00000	6	31.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,517.00000	6,570	31.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		2.00000	2	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,513.00000	8,566	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		6.00000	6	32.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,667.00000	6,719	32.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	2	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,663.00000	8,715	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		6.00000	6	31.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,617.00000	6,669	31.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		2.00000	2	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,613.00000	8,665	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		7.00000	7	31.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,368.00000	6,420	31.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,364.00000	8,416	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,992.00000	3,940	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	4	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,000.00000	2,949	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	12	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,020.00000	1,969	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		31.00000	32	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,085.00000	1,047	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		96.00000	110	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		99.00000	95	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,110.00000	2,158	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		20.00000	19	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,031.00000	4,082	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.45	Call			8.00000	8	30.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,019.00000	6,071	30.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,014.00000	8,067	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,042.00000	3,990	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			3.00000	3	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,049.00000	2,998	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			10.00000	11	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,068.00000	2,017	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			29.00000	30	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,129.00000	1,086	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			90.00000	99	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			102.00000	99	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,063.00000	2,113	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	20	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,982.00000	4,033	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			8.00000	8	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,969.00000	6,022	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			3.00000	4	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,965.00000	8,017	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,893.00000	3,841	28.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			4.00000	4	28.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,901.00000	2,850	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			12.00000	13	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,923.00000	1,873	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			34.00000	36	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,007.00000	970	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			118.00000	134	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			91.00000	87	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,202.00000	2,251	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			19.00000	18	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,130.00000	4,181	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			8.00000	8	31.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,119.00000	6,171	31.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,114.00000	8,166	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			7.00000	7	31.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,318.00000	6,370	31.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,314.00000	8,366	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			6.00000	6	31.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,567.00000	6,619	31.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			2.00000	2	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,563.00000	8,615	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			6.00000	7	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.90	Put			6,468.00000	6,520	31.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			2.00000	2	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,463.00000	8,516	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,793.00000	3,741	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			4.00000	5	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,802.00000	2,751	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			13.00000	15	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,827.00000	1,777	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			38.00000	41	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			933.00000	897	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			144.00000	161	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			83.00000	80	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,294.00000	2,344	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			18.00000	17	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,229.00000	4,281	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			7.00000	7	31.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,218.00000	6,271	31.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			3.00000	3	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,214.00000	8,266	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,191.00000	4,139	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			2.00000	2	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			9.00000	9	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,820.00000	5,872	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			4.00000	4	33.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,815.00000	7,867	33.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			4,141.00000	4,089	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			2.00000	3	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			3,148.00000	3,097	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			9.00000	10	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,165.00000	2,114	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			26.00000	27	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,219.00000	1,175	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			80.00000	88	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			109.00000	106	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			1,970.00000	2,019	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			23.00000	21	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			3,884.00000	3,935	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			9.00000	9	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			5,870.00000	5,922	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			4.00000	4	33.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			7,865.00000	7,917	33.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,290.00000	4,239	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			2.00000	2	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			9.00000	9	30.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			5,720.00000	5,772	30.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.15	Call		4.00000	4	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,715.00000	7,767	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,241.00000	4,189	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	2	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		9.00000	9	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,770.00000	5,822	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		4.00000	4	33.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,765.00000	7,817	33.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,340.00000	4,288	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	2	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		9.00000	9	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,670.00000	5,722	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		4.00000	4	33.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,665.00000	7,717	33.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.57140	11.62440		17.77	0.00	0	876.00
€ / R On 14/06/2010 Currency Future	11.60	Call		648.00000	623	17.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		624.00000	652	17.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Call		592.00000	569	18.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Put		717.00000	748	18.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		574.00000	552	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		750.00000	781	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		509.00000	491	18.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		885.00000	919	18.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call		466.00000	450	19.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		992.00000	1,028	19.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,330.00000	4,278	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		5.00000	7	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call		525.00000	505	18.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		850.00000	884	18.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		557.00000	536	18.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		782.00000	815	18.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		610.00000	587	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		685.00000	715	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		669.00000	642	17.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		595.00000	621	17.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		714.00000	687	17.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		540.00000	565	17.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		738.00000	710	17.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		513.00000	538	17.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		762.00000	734	17.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		488.00000	512	17.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		787.00000	758	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		462.00000	487	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		692.00000	664	17.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		567.00000	593	17.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.90	Call		540.00000	521	18.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		816.00000	849	18.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		480.00000	463	19.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		956.00000	992	19.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		4,133.00000	4,082	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		8.00000	10	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		3,147.00000	3,096	22.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		23.00000	25	22.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		2,169.00000	2,118	17.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		44.00000	47	17.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,290.00000	1,250	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		165.00000	179	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		227.00000	224	22.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,102.00000	2,152	22.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		90.00000	93	26.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		3,965.00000	4,022	26.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		21.00000	32	27.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		5,897.00000	5,960	27.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		11.00000	11	29.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		7,887.00000	7,940	29.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		4,182.00000	4,131	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		8.00000	9	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		3,196.00000	3,145	22.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		22.00000	24	22.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		2,217.00000	2,167	17.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		43.00000	45	17.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,330.00000	1,290	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		155.00000	168	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		232.00000	229	22.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,058.00000	2,108	22.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		91.00000	95	26.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,917.00000	3,973	26.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		22.00000	33	27.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,848.00000	5,911	27.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		11.00000	12	29.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,837.00000	7,890	29.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,084.00000	4,033	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		9.00000	11	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,098.00000	3,047	22.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		24.00000	26	22.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,120.00000	2,070	17.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		46.00000	48	17.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,250.00000	1,211	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		176.00000	190	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		222.00000	219	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.55	Put		2,147.00000	2,197	22.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		88.00000	91	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,013.00000	4,070	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		20.00000	31	27.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		5,946.00000	6,010	27.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		11.00000	11	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,937.00000	7,990	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,231.00000	4,180	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		7.00000	8	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,245.00000	3,194	22.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		21.00000	23	22.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,266.00000	2,215	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		42.00000	44	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,370.00000	1,330	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		146.00000	158	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		238.00000	234	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,014.00000	2,063	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		93.00000	97	26.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,869.00000	3,925	26.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		23.00000	34	27.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,798.00000	5,862	27.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		12.00000	12	29.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,787.00000	7,841	29.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,281.00000	4,229	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		6.00000	8	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,294.00000	3,243	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		20.00000	22	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,315.00000	2,264	18.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		40.00000	42	18.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,411.00000	1,370	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		137.00000	149	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		244.00000	240	22.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		1,969.00000	2,018	22.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		95.00000	98	26.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,821.00000	3,877	26.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		24.00000	34	27.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,749.00000	5,813	27.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		12.00000	12	29.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,737.00000	7,791	29.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		3,936.00000	3,884	25.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		11.00000	13	25.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		2,951.00000	2,899	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		26.00000	28	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		1,980.00000	1,932	17.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		55.00000	61	17.27	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	10.70	Call			1,141.00000	1,108	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			217.00000	236	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			205.00000	203	22.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,281.00000	2,331	22.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			80.00000	84	26.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,156.00000	4,213	26.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			19.00000	29	28.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,094.00000	6,157	28.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			10.00000	10	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,086.00000	8,139	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			4,035.00000	3,983	25.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			10.00000	12	25.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			3,049.00000	2,998	21.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			25.00000	26	21.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			2,072.00000	2,024	17.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			48.00000	52	17.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,211.00000	1,176	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			186.00000	205	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			216.00000	213	22.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,192.00000	2,242	22.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			86.00000	89	26.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,062.00000	4,118	26.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			20.00000	30	27.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			5,995.00000	6,059	27.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			11.00000	11	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			7,987.00000	8,039	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,343.00000	3,292	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			19.00000	21	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,363.00000	2,312	18.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			39.00000	41	18.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,453.00000	1,411	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			128.00000	140	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			250.00000	246	22.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,925.00000	1,974	22.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			97.00000	100	26.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,773.00000	3,829	26.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			25.00000	35	27.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,700.00000	5,764	27.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			12.00000	13	28.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,687.00000	7,741	28.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call			3,837.00000	3,785	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put			12.00000	14	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call			2,852.00000	2,801	20.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put			28.00000	30	20.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call			1,889.00000	1,842	17.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.80	Put		64.00000	71	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,075.00000	1,042	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		250.00000	271	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		195.00000	193	23.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,371.00000	2,422	23.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		75.00000	80	26.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		4,250.00000	4,308	26.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		18.00000	27	28.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		6,194.00000	6,256	28.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		10.00000	9	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		8,185.00000	8,238	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		3,787.00000	3,736	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		13.00000	14	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		2,803.00000	2,752	20.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		29.00000	31	20.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		1,844.00000	1,797	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		69.00000	76	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,043.00000	1,011	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		268.00000	289	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		190.00000	188	23.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,416.00000	2,467	23.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		72.00000	77	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,298.00000	4,356	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		18.00000	26	28.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		6,244.00000	6,305	28.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		9.00000	9	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		8,235.00000	8,288	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,688.00000	3,637	24.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		14.00000	16	24.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,705.00000	2,654	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		31.00000	33	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		1,754.00000	1,709	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		80.00000	87	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		981.00000	949	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		306.00000	328	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		181.00000	179	23.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,506.00000	2,558	23.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		67.00000	73	26.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,393.00000	4,452	26.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call		17.00000	25	28.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put		6,343.00000	6,404	28.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call		9.00000	9	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put		8,334.00000	8,387	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call		3,738.00000	3,686	24.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put		13.00000	15	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.90	Call			2,754.00000	2,703	20.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put			30.00000	32	20.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call			1,799.00000	1,753	17.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put			74.00000	81	17.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call			1,011.00000	980	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put			287.00000	308	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call			185.00000	184	23.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put			2,461.00000	2,512	23.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call			70.00000	75	26.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put			4,345.00000	4,404	26.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call			18.00000	26	28.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put			6,293.00000	6,354	28.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call			9.00000	9	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put			8,285.00000	8,337	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call			3,491.00000	3,440	23.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put			17.00000	18	23.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call			2,510.00000	2,459	19.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put			35.00000	37	19.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call			1,580.00000	1,536	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put			105.00000	115	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call			866.00000	836	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put			391.00000	414	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Call			163.00000	163	23.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put			2,689.00000	2,742	23.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call			58.00000	66	26.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put			4,584.00000	4,644	26.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call			16.00000	23	28.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put			6,542.00000	6,601	28.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call			8.00000	8	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put			8,533.00000	8,586	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call			3,639.00000	3,588	24.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put			15.00000	16	24.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call			2,656.00000	2,605	19.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	34	19.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call			1,710.00000	1,665	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put			86.00000	94	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call			951.00000	920	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put			326.00000	349	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call			176.00000	175	23.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Put			2,552.00000	2,604	23.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call			65.00000	71	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put			4,440.00000	4,500	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call			17.00000	24	28.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put			6,393.00000	6,453	28.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call			8.00000	8	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	20.00	Put			8,384.00000	8,437	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Call			3,886.00000	3,835	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Put			12.00000	13	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Call			2,901.00000	2,850	21.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Put			27.00000	29	21.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Call			1,934.00000	1,887	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Put			60.00000	66	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Call			1,108.00000	1,075	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Put			233.00000	253	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Call			200.00000	198	23.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Put			2,326.00000	2,376	23.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Call			77.00000	82	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Put			4,203.00000	4,260	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Call			19.00000	28	28.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Put			6,144.00000	6,207	28.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Call			10.00000	10	29.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Put			8,136.00000	8,188	29.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			11.93170		11.98310		18.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Call			0.00000	876	18.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Put			0.00000	944	18.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Call			864.00000	841	18.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Put			981.00000	1,009	18.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call			830.00000	808	18.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put			1,047.00000	1,076	18.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call			767.00000	746	19.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put			1,184.00000	1,215	19.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call			724.00000	704	19.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put			1,291.00000	1,322	19.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call			814.00000	792	18.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put			1,081.00000	1,110	18.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call			882.00000	858	18.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put			949.00000	976	18.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call			3,816.00000	3,765	20.44	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put			33.00000	34	20.44	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call			2,843.00000	2,797	17.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put			60.00000	65	17.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call			1,952.00000	1,918	16.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put			169.00000	186	16.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call			1,258.00000	1,231	16.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put			475.00000	499	16.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call			410.00000	399	22.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put			2,627.00000	2,667	22.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call			233.00000	228	25.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put			4,450.00000	4,496	25.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call			146.00000	144	28.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	18.20	Put		6,363.00000	6,413	28.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		92.00000	92	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		8,309.00000	8,360	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,178.00000	3,129	18.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		45.00000	47	18.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,248.00000	2,209	16.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		115.00000	127	16.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,470.00000	1,437	16.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		337.00000	356	16.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		957.00000	932	17.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		824.00000	850	17.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		647.00000	629	19.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,514.00000	1,547	19.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		335.00000	327	23.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		3,202.00000	3,245	23.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		198.00000	194	26.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		5,065.00000	5,112	26.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call		126.00000	125	28.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put		6,993.00000	7,043	28.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call		73.00000	73	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put		8,940.00000	8,991	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call		3,081.00000	3,031	17.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put		47.00000	50	17.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call		2,159.00000	2,122	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put		126.00000	140	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call		1,403.00000	1,370	16.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put		370.00000	389	16.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call		919.00000	894	18.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put		886.00000	912	18.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call		623.00000	606	20.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put		1,590.00000	1,625	20.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call		326.00000	317	23.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put		3,293.00000	3,336	23.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call		193.00000	189	26.44	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put		5,160.00000	5,208	26.44	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call		123.00000	122	28.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put		7,090.00000	7,140	28.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call		70.00000	70	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put		9,037.00000	9,088	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call		3,767.00000	3,716	20.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put		33.00000	35	20.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call		2,796.00000	2,751	17.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put		63.00000	69	17.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call		1,912.00000	1,879	16.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put		179.00000	197	16.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	11.25	Call			1,232.00000	1,204	16.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put			499.00000	523	16.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call			404.00000	393	22.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put			2,671.00000	2,711	22.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call			230.00000	225	25.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put			4,497.00000	4,543	25.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call			145.00000	143	28.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put			6,412.00000	6,461	28.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call			91.00000	90	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put			8,358.00000	8,408	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call			3,472.00000	3,422	19.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put			39.00000	40	19.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call			2,519.00000	2,476	16.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put			86.00000	94	16.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call			1,682.00000	1,650	16.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put			249.00000	268	16.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call			1,085.00000	1,059	17.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put			652.00000	677	17.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call			367.00000	357	22.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put			2,934.00000	2,976	22.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call			213.00000	209	25.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put			4,780.00000	4,827	25.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call			135.00000	133	28.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put			6,702.00000	6,751	28.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call			81.00000	81	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put			8,648.00000	8,699	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call			3,619.00000	3,569	19.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put			36.00000	37	19.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call			2,657.00000	2,613	17.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put			74.00000	81	17.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call			1,795.00000	1,762	16.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put			212.00000	231	16.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Call			1,156.00000	1,129	17.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put			573.00000	597	17.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call			385.00000	375	22.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put			2,802.00000	2,843	22.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call			221.00000	217	25.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Put			4,638.00000	4,685	25.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call			140.00000	138	28.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Put			6,556.00000	6,606	28.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call			86.00000	85	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put			8,503.00000	8,554	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Call			3,914.00000	3,864	20.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Put			31.00000	32	20.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Call			2,937.00000	2,890	17.53	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	9.10	Put			54.00000	59	17.53	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Call			2,033.00000	1,999	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Put			150.00000	167	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Call			1,313.00000	1,285	16.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Put			430.00000	453	16.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Call			424.00000	412	22.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Put			2,541.00000	2,581	22.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Call			240.00000	234	25.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Put			4,357.00000	4,402	25.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Call			150.00000	148	27.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Put			6,267.00000	6,316	27.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Call			96.00000	95	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Put			8,213.00000	8,263	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Call			0.00000	3,962	21.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Put			0.00000	30	21.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Call			0.00000	2,984	17.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Put			0.00000	52	17.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Call			0.00000	2,080	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Put			0.00000	149	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Call			0.00000	1,341	16.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Put			0.00000	410	16.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Call			0.00000	426	21.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Put			0.00000	2,495	21.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Call			0.00000	240	25.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Put			0.00000	4,309	25.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Call			0.00000	151	27.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Put			0.00000	6,219	27.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Call			0.00000	98	29.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Put			0.00000	8,167	29.91	0.00	0	0.00
AL13 On 04/02/2010 Index Future			254.85200		254.58400		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			327.13200		326.30100		0.00	0.00	0	58.00
ALBI On 04/02/2010 Index Future			303.68900		302.89300		0.00	0.00	0	567.00
ALBI On 06/05/2010 Index Future			309.26800		308.45800		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			314.36000		313.63300		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			131.30500		131.05700		0.00	0.00	0	2.00
CRD1 On 06/05/2010 Index Future			133.71700		133.46500		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			305.40250		304.60350		5.37	0.00	0	1,205.00
GOVI On 06/05/2010 jGovi			311.01250		310.19950		6.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
GOVI On 05/08/2010 jGovi			316.81100		315.98300		6.57	0.00	0	0.00
ILBI On 04/02/2010 Index Future			365.78900		365.72000		0.00	0.00	0	425.00
J153 On 31/08/2010 jSwap			6.87980		6.88442		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.54900		8.60600		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.35700		8.39400		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.41100		8.46100		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.68200		8.72900		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.66600		8.70200		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.68400		8.72600		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.89600		6.92700		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.98000		7.02800		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.20600		7.25700		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.50300		7.55300		0.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.73000		7.78200		2.63	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.51200		8.57000		5.41	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.69300		8.73800		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.74600		6.75400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.88100		6.89100		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.07400		7.08800		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			7.02600		7.03900		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.22700		7.25000		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			294.26900		293.49400		0.00	0.00	0	3.00
OTH1 On 06/05/2010 Index Future			299.67400		298.88600		0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.33300		7.37800		0.00	0.00	0	31.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R155 On 04/02/2010 Bond Future	7.50	Call			1,223.00000	1,240	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,037.00000	986	0.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.32100		8.36400		5.50	0.00	0	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call			350.00000	376	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,478.00000	3,288	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.38200		8.42800		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,997.00000	2,103	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,652.00000	1,537	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.41200		8.46100		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,020.00000	3,144	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,703.00000	1,602	5.34	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.90900		8.94100		11.75	0.00	0	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			561.00000	584	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,411.00000	7,130	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.95100		8.98300		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,939.00000	4,066	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,780.00000	3,606	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.97800		9.01200		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,915.00000	6,078	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,742.00000	3,589	12.22	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.38100		8.41400		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			100.00000	104	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,799.00000	3,673	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.43900		8.47300		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,517.00000	1,573	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,415.00000	1,342	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.46600		8.50400		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,849.00000	2,931	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,082.00000	1,026	5.26	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.86500		8.89700		7.75	0.00	0	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			310.00000	323	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,107.00000	3,949	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.92500		8.95800		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,231.00000	2,304	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,014.00000	1,916	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.96400		8.99900		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,362.00000	3,452	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,108.00000	2,021	7.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 04/02/2010 Bond Future			8.86400	8.89600		9.00	0.00	0	3,649.00
R204 On 04/02/2010 Bond Future	9.00	Call		2,019.00000	2,098	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	9.00	Put		1,415.00000	1,307	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.20	Call		358.00000	372	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		4,531.00000	4,359	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.50	Call		765.00000	797	8.78	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.50	Put		3,111.00000	2,956	8.78	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.91900	8.95300		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		2,460.00000	2,544	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,192.00000	2,083	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.95600	8.99100		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		3,758.00000	3,858	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,327.00000	2,232	9.17	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.44500	8.48900		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call		141.00000	149	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,390.00000	3,256	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.52100	8.56900		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,734.00000	1,806	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,186.00000	1,112	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.56500	8.61600		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,206.00000	2,288	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,116.00000	1,053	4.81	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.02300	9.06600		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call		274.00000	293	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,312.00000	5,074	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.08100	9.12500		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,784.00000	2,910	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,057.00000	1,927	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.12300	9.16800		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		4,107.00000	4,250	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,230.00000	2,115	10.20	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.03000	9.07200		10.50	0.00	0	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call		543.00000	579	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,169.00000	3,946	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.08100	9.12400		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		2,881.00000	3,010	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,122.00000	1,989	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.11600	9.16100		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		4,303.00000	4,454	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,310.00000	2,191	10.93	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 04/02/2010 Bond Future			8.55000		8.59200		14.75	0.00	0	1,800.00
R209 On 04/02/2010 Bond Future	7.50	Call			120.00000	128	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,122.00000	9,781	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,445.00000	10,774	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			104.00000	83	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.57300		8.61600		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,722.00000	2,866	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,687.00000	3,476	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.58500		8.62800		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,588.00000	4,768	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,597.00000	3,423	15.30	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			301.58600		300.79900		0.00	0.00	0	100.00
TRT1 On 06/05/2010 Index Future			307.12600		306.32500		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.92520		6.91930		16.31	138,504.00	20	13,404.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			156.00000	152	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			137.00000	127	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			135.00000	131	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			166.00000	156	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			116.00000	112	17.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			197.00000	187	17.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			86.00000	82	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			267.00000	257	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			64.00000	60	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			345.00000	335	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,369.00000	6,375	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			100.00000	96	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			231.00000	221	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			100.00000	96	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			231.00000	221	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			135.00000	131	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			166.00000	156	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			186.00000	183	16.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			117.00000	108	16.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			186.00000	183	16.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			117.00000	108	16.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			219.00000	216	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			99.00000	91	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			254.00000	252	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			84.00000	77	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			291.00000	289	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			71.00000	64	17.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Call			291.00000	289	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			71.00000	64	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			330.00000	329	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			60.00000	54	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			330.00000	329	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			60.00000	54	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			219.00000	216	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			99.00000	91	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			455.00000	456	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			36.00000	31	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			499.00000	501	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			30.00000	26	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			412.00000	412	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			42.00000	37	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			499.00000	501	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			30.00000	26	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			544.00000	546	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			25.00000	21	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			370.00000	370	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			51.00000	45	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			412.00000	412	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			42.00000	37	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			156.00000	152	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			137.00000	127	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			544.00000	546	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			25.00000	21	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			590.00000	593	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			21.00000	17	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			636.00000	640	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			17.00000	14	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			636.00000	640	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			17.00000	14	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			683.00000	687	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			14.00000	12	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			48.00000	44	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			428.00000	419	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			74.00000	70	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			305.00000	295	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			74.00000	70	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			305.00000	295	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			55.00000	51	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			386.00000	376	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			6,069.00000	6,075	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,569.00000	4,575	24.02	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	2.35	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			3,069.00000	3,075	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,570.00000	1,575	28.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			0.00000	0	28.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			3.00000	3	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,434.00000	1,428	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			0.00000	0	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			2,931.00000	2,925	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	45.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,431.00000	4,425	45.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	47.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			5,931.00000	5,925	47.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,319.00000	6,325	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,819.00000	4,825	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,319.00000	3,325	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,819.00000	1,825	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			0.00000	0	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			6.00000	5	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,186.00000	1,180	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			1.00000	0	35.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,681.00000	2,675	35.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	45.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,181.00000	4,175	45.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	47.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,681.00000	5,675	47.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,869.00000	4,875	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,369.00000	3,375	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,869.00000	1,875	30.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			0.00000	0	30.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			6.00000	5	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,137.00000	1,130	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			1.00000	0	35.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,631.00000	2,625	35.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	45.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,131.00000	4,125	45.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,631.00000	5,625	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			827.00000	832	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			8.00000	7	22.76	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	6.20	Call			731.00000	735	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			12.00000	10	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			1,023.00000	1,028	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			4.00000	3	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			925.00000	930	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			5.00000	4	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			779.00000	783	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			10.00000	8	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			731.00000	735	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			12.00000	10	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			876.00000	881	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			7.00000	5	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			590.00000	593	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			21.00000	17	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			974.00000	979	23.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			5.00000	4	23.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,569.00000	3,575	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,569.00000	2,575	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	41.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,431.00000	3,425	41.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	47.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,431.00000	5,425	47.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	50.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,431.00000	7,425	50.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,469.00000	4,475	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,469.00000	3,475	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,469.00000	2,475	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,470.00000	1,476	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			1.00000	0	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			3.00000	2	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,534.00000	1,527	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	41.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,531.00000	3,525	41.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	47.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,531.00000	5,525	47.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	50.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,531.00000	7,525	50.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,419.00000	4,425	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,419.00000	3,425	24.02	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	3.50	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,419.00000	2,425	28.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	28.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,420.00000	1,426	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	0	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		3.00000	2	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,583.00000	1,577	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	42.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,581.00000	3,575	42.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,581.00000	5,575	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	50.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,581.00000	7,575	50.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,369.00000	4,375	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,369.00000	2,375	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,370.00000	1,376	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		1.00000	1	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		2.00000	2	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,633.00000	1,627	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	42.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,631.00000	3,625	42.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	50.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,631.00000	7,625	50.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,319.00000	4,325	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,319.00000	2,325	29.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	29.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,320.00000	1,326	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		1.00000	1	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		2.00000	2	28.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,683.00000	1,677	28.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,681.00000	3,675	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	50.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,681.00000	7,675	50.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,269.00000	4,275	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,269.00000	3,275	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,269.00000	2,275	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,271.00000	1,276	26.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		1.00000	1	26.08	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 14/12/2009 Currency Future	8.65	Call			2.00000	2	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,733.00000	1,726	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,731.00000	3,725	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	47.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,731.00000	5,725	47.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	50.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,731.00000	7,725	50.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,519.00000	4,525	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,519.00000	3,525	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,519.00000	2,525	27.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	27.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,520.00000	1,525	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			3.00000	3	27.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,484.00000	1,477	27.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	41.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,481.00000	3,475	41.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,481.00000	5,475	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	50.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,481.00000	7,475	50.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,219.00000	4,225	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,219.00000	3,225	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,219.00000	2,225	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,221.00000	1,226	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			2.00000	1	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			2.00000	1	29.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,783.00000	1,776	29.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	43.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,781.00000	3,775	43.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	47.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,781.00000	5,775	47.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	50.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,781.00000	7,775	50.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,169.00000	4,175	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,169.00000	3,175	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,169.00000	2,175	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,171.00000	1,177	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		2.00000	1	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		2.00000	1	30.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,832.00000	1,826	30.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,831.00000	3,825	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	47.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,831.00000	5,825	47.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	50.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,831.00000	7,825	50.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		4,019.00000	4,025	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		3,019.00000	3,025	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		2,019.00000	2,025	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		1.00000	1	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		1,982.00000	1,976	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	44.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,981.00000	3,975	44.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	48.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		5,981.00000	5,975	48.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		7,981.00000	7,975	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,119.00000	4,125	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,119.00000	3,125	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,119.00000	2,125	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,122.00000	1,127	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		2.00000	2	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		2.00000	1	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,882.00000	1,876	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	44.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,881.00000	3,875	44.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,881.00000	5,875	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	51.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,881.00000	7,875	51.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,069.00000	4,075	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,069.00000	2,075	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	0	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
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,072.00000	1,078	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			3.00000	2	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			1.00000	1	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,932.00000	1,926	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	44.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,931.00000	3,925	44.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	51.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,931.00000	7,925	51.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call			3,919.00000	3,925	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call			2,919.00000	2,925	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put			0.00000	0	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call			1,919.00000	1,925	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put			0.00000	0	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call			1.00000	1	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put			2,082.00000	2,076	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call			0.00000	0	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put			4,081.00000	4,075	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call			0.00000	0	48.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put			6,081.00000	6,075	48.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call			0.00000	0	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put			8,081.00000	8,075	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call			3,869.00000	3,875	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call			2,869.00000	2,875	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put			0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call			1.00000	1	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put			2,132.00000	2,126	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call			0.00000	0	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put			6,131.00000	6,125	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call			0.00000	0	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put			8,131.00000	8,125	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call			3,819.00000	3,825	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call			2,819.00000	2,825	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call			1.00000	1	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put			2,182.00000	2,176	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call			0.00000	0	48.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put			6,181.00000	6,175	48.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call			0.00000	0	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put			8,181.00000	8,175	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call			3,719.00000	3,725	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put			0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call			2,719.00000	2,725	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.20	Put		0.00000	0	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call		1,719.00000	1,725	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		1.00000	1	33.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		2,282.00000	2,276	33.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call		0.00000	0	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		4,281.00000	4,275	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		6,281.00000	6,275	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call		0.00000	0	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		8,281.00000	8,275	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Call		3,969.00000	3,975	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Call		2,969.00000	2,975	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Put		0.00000	0	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Call		1,969.00000	1,975	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Put		0.00000	0	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		974.00000	979	23.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		5.00000	4	23.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Call		1.00000	1	31.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Put		2,032.00000	2,026	31.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Put		4,031.00000	4,025	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Call		0.00000	0	48.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Put		6,031.00000	6,025	48.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Call		0.00000	0	51.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Put		8,031.00000	8,025	51.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.97230	6.96770		16.69	160,362.90	23	8,468.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		284.00000	284	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		266.00000	261	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		263.00000	263	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		296.00000	290	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		244.00000	243	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		326.00000	321	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		209.00000	208	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		392.00000	386	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		180.00000	178	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		462.00000	456	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		226.00000	225	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		358.00000	353	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		310.00000	310	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		242.00000	237	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		338.00000	337	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		220.00000	215	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		366.00000	367	16.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.80	Put		199.00000	194	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		397.00000	397	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		179.00000	175	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		428.00000	429	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		161.00000	157	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		428.00000	429	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		161.00000	157	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		366.00000	367	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		199.00000	194	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		531.00000	533	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		114.00000	110	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		568.00000	570	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		101.00000	98	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		496.00000	497	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		128.00000	125	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		496.00000	497	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		128.00000	125	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		606.00000	608	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		89.00000	86	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		461.00000	462	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		144.00000	140	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		645.00000	647	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		78.00000	75	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		727.00000	729	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		59.00000	57	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		812.00000	815	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		44.00000	42	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		856.00000	859	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		38.00000	36	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		769.00000	772	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		51.00000	49	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		686.00000	688	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		68.00000	66	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		945.00000	949	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		27.00000	26	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		991.00000	994	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		23.00000	22	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		900.00000	903	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		32.00000	31	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		812.00000	815	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		44.00000	42	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		727.00000	729	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		59.00000	57	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,568.00000	4,572	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,568.00000	3,572	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,568.00000	2,573	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	1	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,575.00000	1,579	21.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			7.00000	7	21.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			35.00000	33	21.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,467.00000	1,460	21.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			4.00000	4	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,436.00000	3,432	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,433.00000	5,429	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	38.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,433.00000	7,428	38.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,468.00000	4,472	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,468.00000	3,472	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,469.00000	2,473	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,476.00000	1,480	20.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			8.00000	8	20.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			31.00000	29	22.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,563.00000	1,557	22.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	4	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,536.00000	3,531	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,533.00000	5,528	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	38.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,533.00000	7,528	38.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,418.00000	4,422	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,418.00000	3,422	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,419.00000	2,423	26.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			1.00000	1	26.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,427.00000	1,431	20.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			9.00000	9	20.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			29.00000	27	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,611.00000	1,605	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	3	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,586.00000	3,581	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,583.00000	5,578	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	38.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,583.00000	7,578	38.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,368.00000	4,372	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,368.00000	3,372	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,369.00000	2,373	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	1	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,378.00000	1,382	20.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			10.00000	10	20.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			27.00000	25	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,660.00000	1,653	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			3.00000	3	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,636.00000	3,631	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,633.00000	5,628	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	38.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,633.00000	7,628	38.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,378.00000	1,382	20.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			10.00000	10	20.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,268.00000	4,272	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,268.00000	3,272	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,269.00000	2,274	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			2.00000	1	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,280.00000	1,284	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			12.00000	12	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			24.00000	23	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,757.00000	1,750	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	3	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,735.00000	3,731	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,733.00000	5,728	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	39.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,733.00000	7,728	39.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,318.00000	4,322	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,318.00000	3,322	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,319.00000	2,324	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,329.00000	1,333	19.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			11.00000	11	19.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			26.00000	24	22.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,708.00000	1,702	22.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.65	Call			3.00000	3	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,686.00000	3,681	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,683.00000	5,678	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	39.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,683.00000	7,678	39.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,518.00000	4,522	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,518.00000	3,522	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,518.00000	2,523	27.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			1.00000	1	27.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,525.00000	1,530	21.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			8.00000	7	21.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			33.00000	31	22.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,515.00000	1,508	22.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			4.00000	4	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,486.00000	3,481	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,483.00000	5,479	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	38.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,483.00000	7,478	38.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,218.00000	4,222	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,218.00000	3,222	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,220.00000	2,224	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			2.00000	2	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,231.00000	1,235	19.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			13.00000	13	19.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			23.00000	21	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,805.00000	1,799	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	3	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,785.00000	3,781	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,783.00000	5,778	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	39.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,783.00000	7,778	39.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,118.00000	4,122	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,118.00000	3,122	29.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	29.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,120.00000	2,124	25.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,134.00000	1,138	18.45	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 15/03/2010 Currency Future	5.85	Put		16.00000	15	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		21.00000	19	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,903.00000	1,897	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	29.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,885.00000	3,880	29.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	34.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,883.00000	5,878	34.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	39.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,883.00000	7,878	39.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,018.00000	4,022	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		3,018.00000	3,022	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		2,021.00000	2,025	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		3.00000	3	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,037.00000	1,041	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		20.00000	19	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		19.00000	17	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,001.00000	1,995	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		3,985.00000	3,980	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	34.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		5,983.00000	5,978	34.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		7,983.00000	7,978	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		4,068.00000	4,072	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		3,068.00000	3,072	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	0	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		2,070.00000	2,075	25.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		3.00000	3	25.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,085.00000	1,089	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		18.00000	17	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		20.00000	18	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		1,952.00000	1,946	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	29.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,935.00000	3,930	29.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	34.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,933.00000	5,928	34.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	39.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,933.00000	7,928	39.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,168.00000	4,172	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,168.00000	3,172	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	28.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,170.00000	2,174	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		2.00000	2	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,182.00000	1,186	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		15.00000	14	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		22.00000	20	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,854.00000	1,848	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	29.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,835.00000	3,831	29.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	34.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,833.00000	5,828	34.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,833.00000	7,828	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		3,968.00000	3,972	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		2,968.00000	2,972	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		1,971.00000	1,975	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		17.00000	16	24.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		2,050.00000	2,044	24.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		3.00000	2	30.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		4,035.00000	4,030	30.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	34.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		6,033.00000	6,028	34.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		8,033.00000	8,028	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		3,918.00000	3,922	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		2,918.00000	2,923	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		1,921.00000	1,926	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		4.00000	3	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		16.00000	15	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		2,099.00000	2,093	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		2.00000	2	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		4,085.00000	4,080	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	34.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		6,083.00000	6,078	34.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		8,083.00000	8,078	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,868.00000	3,872	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,868.00000	2,873	29.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	29.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		1,872.00000	1,876	23.90	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	5.10	Put		4.00000	4	23.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		15.00000	14	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,148.00000	2,142	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		2.00000	2	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		4,135.00000	4,130	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	34.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,133.00000	6,128	34.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,133.00000	8,128	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,818.00000	3,822	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,818.00000	2,823	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,822.00000	1,826	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	4	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		15.00000	13	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,197.00000	2,191	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		2.00000	2	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		4,185.00000	4,180	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,183.00000	6,178	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,183.00000	8,178	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,718.00000	3,722	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,718.00000	2,723	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,723.00000	1,727	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		5.00000	5	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		13.00000	12	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,295.00000	2,290	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call		2.00000	2	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put		4,284.00000	4,280	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		1.00000	1	35.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,283.00000	6,278	35.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,283.00000	8,278	39.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.00740	7.00690		16.95	0.00	0	500.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		370.00000	369	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		363.00000	361	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Call		351.00000	349	17.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Put		394.00000	392	17.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		332.00000	331	17.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		425.00000	423	17.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Call		298.00000	297	17.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	7.20	Put		491.00000	490	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call		283.00000	281	17.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put		526.00000	524	17.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		315.00000	313	17.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		458.00000	456	17.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		392.00000	391	16.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		335.00000	334	16.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		416.00000	414	16.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		309.00000	307	16.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		440.00000	439	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		284.00000	282	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		466.00000	465	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		259.00000	257	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		493.00000	492	16.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		236.00000	234	16.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		581.00000	580	16.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		175.00000	173	16.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		613.00000	612	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		156.00000	155	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		551.00000	550	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		194.00000	192	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		646.00000	645	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		140.00000	138	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		521.00000	520	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		214.00000	213	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,507.00000	4,507	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,507.00000	3,508	28.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,511.00000	2,511	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		4.00000	4	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,523.00000	1,523	18.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		16.00000	16	18.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		88.00000	87	22.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,581.00000	1,579	22.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		12.00000	12	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,505.00000	3,505	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,496.00000	5,496	28.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	32.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,494.00000	7,494	32.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,457.00000	4,457	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,457.00000	3,458	28.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	28.76	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 14/06/2010 Currency Future	4.55	Call		2,461.00000	2,461	24.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	4	24.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,474.00000	1,474	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		17.00000	17	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		84.00000	83	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,627.00000	1,626	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		11.00000	11	25.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,555.00000	3,554	25.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,546.00000	5,546	28.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	32.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,544.00000	7,544	32.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,407.00000	4,407	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,407.00000	3,408	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,411.00000	2,412	24.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	24.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,425.00000	1,425	17.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		19.00000	18	17.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		81.00000	80	22.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,674.00000	1,673	22.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		11.00000	11	25.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,604.00000	3,603	25.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,596.00000	5,596	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,594.00000	7,594	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,357.00000	4,357	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,357.00000	3,358	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,362.00000	2,362	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		5.00000	5	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,377.00000	1,377	17.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		20.00000	19	17.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		78.00000	77	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,721.00000	1,720	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		10.00000	10	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,653.00000	3,653	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	29.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,646.00000	5,645	29.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	32.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,644.00000	7,644	32.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,207.00000	4,207	30.13	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	2.80	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,208.00000	3,208	28.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	28.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,213.00000	2,213	22.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		6.00000	6	22.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,231.00000	1,231	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		24.00000	24	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		70.00000	69	23.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,863.00000	1,862	23.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		9.00000	9	25.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,802.00000	3,801	25.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	29.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,796.00000	5,795	29.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	32.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,794.00000	7,794	32.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,107.00000	4,107	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,108.00000	3,108	27.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	27.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,114.00000	2,114	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		7.00000	7	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,135.00000	1,135	15.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		28.00000	27	15.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		65.00000	64	23.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,958.00000	1,957	23.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		8.00000	8	25.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,901.00000	3,900	25.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	29.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,896.00000	5,895	29.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	32.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,894.00000	7,894	32.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,257.00000	4,257	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,258.00000	3,258	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,263.00000	2,263	23.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		6.00000	6	23.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,280.00000	1,279	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		23.00000	22	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		73.00000	72	23.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,816.00000	1,814	23.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		9.00000	9	25.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,752.00000	3,752	25.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	29.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,746.00000	5,745	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,744.00000	7,744	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,157.00000	4,157	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,158.00000	3,158	28.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	28.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,164.00000	2,164	22.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		7.00000	6	22.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,183.00000	1,183	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		26.00000	25	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		68.00000	67	23.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,911.00000	1,909	23.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		8.00000	8	25.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,851.00000	3,851	25.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	3	29.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,846.00000	5,845	29.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	32.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,844.00000	7,844	32.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,057.00000	4,057	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,058.00000	3,059	27.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,065.00000	2,065	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		8.00000	8	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,087.00000	1,087	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		30.00000	29	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		63.00000	62	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		2,006.00000	2,005	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		8.00000	7	25.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,951.00000	3,950	25.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	29.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,946.00000	5,945	29.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	32.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,944.00000	7,944	32.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,007.00000	4,007	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,008.00000	3,009	27.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		2.00000	1	27.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,015.00000	2,016	21.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		8.00000	8	21.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,039.00000	1,039	15.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		32.00000	31	15.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		61.00000	60	24.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		2,054.00000	2,053	24.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		7.00000	7	25.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	11.00	Put		4,000.00000	4,000	25.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call		2.00000	2	29.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put		5,996.00000	5,995	29.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call		1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put		7,994.00000	7,994	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call		3,907.00000	3,907	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call		2,909.00000	2,909	27.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put		2.00000	2	27.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call		1,917.00000	1,917	21.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put		10.00000	9	21.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call		952.00000	952	15.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put		46.00000	45	15.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call		55.00000	54	24.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put		2,148.00000	2,147	24.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call		7.00000	7	26.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put		4,100.00000	4,099	26.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call		2.00000	2	30.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put		6,095.00000	6,095	30.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call		1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put		8,094.00000	8,093	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call		3,857.00000	3,857	29.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put		0.00000	0	29.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call		2,859.00000	2,859	26.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put		2.00000	2	26.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call		1,867.00000	1,867	20.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put		10.00000	10	20.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call		910.00000	910	15.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put		54.00000	53	15.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call		52.00000	51	24.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put		2,195.00000	2,194	24.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call		6.00000	6	26.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put		4,150.00000	4,149	26.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call		2.00000	2	30.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put		6,145.00000	6,145	30.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call		1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put		8,144.00000	8,143	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call		3,807.00000	3,807	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put		0.00000	0	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call		2,809.00000	2,810	26.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put		2.00000	2	26.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call		1,818.00000	1,818	20.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put		11.00000	11	20.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call		870.00000	869	15.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put		63.00000	61	15.40	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	9.20	Call			49.00000	48	24.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put			2,242.00000	2,241	24.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call			6.00000	6	26.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put			4,199.00000	4,199	26.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call			2.00000	2	30.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put			6,195.00000	6,195	30.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call			1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put			8,194.00000	8,193	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call			3,757.00000	3,758	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put			0.00000	0	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call			2,759.00000	2,760	26.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put			2.00000	2	26.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call			1,769.00000	1,769	20.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put			12.00000	11	20.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call			830.00000	829	15.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put			73.00000	71	15.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call			46.00000	46	24.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put			2,290.00000	2,288	24.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call			6.00000	6	26.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put			4,249.00000	4,249	26.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call			2.00000	2	30.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put			6,245.00000	6,245	30.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call			1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put			8,244.00000	8,243	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Call			3,957.00000	3,957	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Put			0.00000	0	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Call			2,959.00000	2,959	27.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Put			2.00000	2	27.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Call			1,966.00000	1,966	21.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Put			9.00000	9	21.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Call			995.00000	995	15.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Put			38.00000	38	15.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Call			58.00000	57	24.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Put			2,101.00000	2,100	24.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Call			7.00000	7	25.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Put			4,050.00000	4,049	25.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Call			2.00000	2	29.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Put			6,046.00000	6,045	29.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Call			1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Put			8,044.00000	8,044	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>							<b>397,597,458.40</b>	<b>44,903</b>	<b>1,021,723.00</b>

**Grand Total:** 397,597,458.40 44,903 1,021,723.00