



# Daily MTM Report

Daily summary for 21/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.25300	7.22600			0.00	0	0.00
R155 On 31/08/2011 Bond			7.37000	7.35000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.06500	8.05000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.66000	8.64500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.13500	8.12000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.56000	8.53500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.57500	8.56000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.17500	8.16000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.71500	8.70000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.72500	8.71000			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			8.20000	8.18000			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			7.60540	7.57240		19.13	98,999,491.80	13,017	332,491.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		465.00000	486	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		143.00000	131	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		291.00000	306	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		268.00000	251	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		234.00000	243	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		361.00000	337	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		107.00000	110	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		785.00000	754	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		316.00000	332	19.14	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		244.00000	227	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		270.00000	281	19.13	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		298.00000	276	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		152.00000	156	21.12	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		579.00000	551	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		343.00000	360	19.14	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		221.00000	205	19.14	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		94.00000	96	22.87	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		871.00000	840	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		291.00000	306	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		268.00000	251	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		175.00000	181	20.63	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		503.00000	475	20.63	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		217.00000	225	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		395.00000	370	19.88	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		141.00000	146	21.37	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		619.00000	590	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		234.00000	243	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		361.00000	337	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		35.00000	35	27.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,662.00000	1,629	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,628.00000	4,595	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,828.00000	5,795	34.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,028.00000	6,995	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			371.00000	390	19.15	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			199.00000	184	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			251.00000	261	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			329.00000	306	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			48.00000	48	25.60	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,375.00000	1,343	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			499.00000	521	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			127.00000	115	19.16	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			202.00000	209	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			430.00000	404	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			163.00000	168	20.87	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			540.00000	513	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			163.00000	168	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			540.00000	513	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			132.00000	136	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			659.00000	630	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			115.00000	118	22.12	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			742.00000	712	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			115.00000	118	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			742.00000	712	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.65	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,428.00000	5,395	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			5.00000	5	29.59	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,982.00000	2,949	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.90	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,728.00000	4,695	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			14.00000	14	29.25	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,342.00000	2,309	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			141.00000	146	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			619.00000	590	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			401.00000	420	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			179.00000	165	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			188.00000	195	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			466.00000	439	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			54.00000	54	25.11	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,281.00000	1,249	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			60.00000	61	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,188.00000	1,155	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			123.00000	126	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			701.00000	671	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			100.00000	103	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			828.00000	797	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			88.00000	90	23.11	0.00	0	247.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put			915.00000	884	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			77.00000	78	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,005.00000	973	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			72.00000	74	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,050.00000	1,018	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			82.00000	84	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			960.00000	928	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			100.00000	103	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			828.00000	797	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			82.00000	84	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			960.00000	928	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			94.00000	96	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			871.00000	840	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			26.00000	26	28.59	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,954.00000	1,920	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			72.00000	74	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,050.00000	1,018	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			68.00000	69	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,096.00000	1,064	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			68.00000	69	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,096.00000	1,064	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			57.00000	57	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,234.00000	1,202	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			64.00000	65	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,142.00000	1,109	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			45.00000	45	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,423.00000	1,390	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			48.00000	48	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,375.00000	1,343	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			51.00000	51	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,328.00000	1,295	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			60.00000	61	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,188.00000	1,155	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			43.00000	43	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,470.00000	1,437	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			37.00000	36	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,614.00000	1,581	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			31.00000	31	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,759.00000	1,726	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			29.00000	28	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,856.00000	1,823	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			27.00000	27	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,905.00000	1,872	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			31.00000	31	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,759.00000	1,726	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			25.00000	25	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,003.00000	1,969	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			27.00000	27	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,905.00000	1,872	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			16.00000	17	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,244.00000	2,211	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			9.00000	9	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,587.00000	2,554	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			12.00000	12	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,439.00000	2,407	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			15.00000	15	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,293.00000	2,260	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			15.00000	15	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,293.00000	2,260	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			11.00000	11	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,488.00000	2,456	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			6.00000	7	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,784.00000	2,751	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			5.00000	5	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,883.00000	2,850	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			5.00000	5	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,933.00000	2,900	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			4.00000	4	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,032.00000	2,999	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			3.00000	3	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,230.00000	3,198	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	2	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,479.00000	3,446	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			2.00000	2	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,430.00000	3,397	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	2	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,330.00000	3,297	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			7.00000	7	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,735.00000	2,702	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			6.00000	6	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,833.00000	2,801	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			4.00000	4	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,081.00000	3,048	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			3.00000	3	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,181.00000	3,148	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			3.00000	3	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,230.00000	3,198	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			8.00000	8	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,636.00000	2,603	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			10.00000	10	29.36	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	10.10	Put			2,537.00000	2,505	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			5.00000	5	29.59	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,982.00000	2,949	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			3.00000	4	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,131.00000	3,098	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			10.00000	10	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,537.00000	2,505	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			2.00000	2	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,579.00000	3,546	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			2.00000	2	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,529.00000	3,496	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1.00000	1	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,729.00000	3,696	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,629.00000	3,596	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.90	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,728.00000	4,695	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1.00000	1	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,028.00000	3,995	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1.00000	1	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,928.00000	3,895	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,428.00000	4,395	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,828.00000	4,795	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,228.00000	5,195	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,628.00000	5,595	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1.00000	1	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,328.00000	4,295	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,128.00000	5,095	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,528.00000	5,495	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			38.00000	38	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,566.00000	1,533	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			19.00000	20	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,147.00000	2,114	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,528.00000	4,495	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,728.00000	5,695	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			23.00000	23	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,051.00000	2,018	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			8.00000	8	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,636.00000	2,603	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,829.00000	3,796	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,028.00000	4,995	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			54.00000	54	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,281.00000	1,249	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	1	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,228.00000	4,195	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,028.00000	5,995	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,928.00000	4,895	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,528.00000	5,495	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,128.00000	6,095	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1.00000	1	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,128.00000	4,095	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,328.00000	5,295	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,928.00000	5,895	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,228.00000	5,195	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			30.00000	30	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,808.00000	1,774	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			13.00000	13	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,390.00000	2,358	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,178.00000	4,145	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,778.00000	4,745	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,378.00000	5,345	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,978.00000	5,945	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	1	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,228.00000	4,195	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			33.00000	33	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,711.00000	1,677	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	2	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,479.00000	3,446	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,078.00000	4,045	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,678.00000	4,645	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,278.00000	5,245	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		38.00000	38	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,566.00000	1,533	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,528.00000	4,495	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		18.00000	18	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,196.00000	2,163	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		2.00000	2	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,380.00000	3,347	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	1	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,978.00000	3,945	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,578.00000	4,545	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,678.00000	5,645	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,729.00000	3,696	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		51.00000	51	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,328.00000	1,295	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,679.00000	3,646	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		1.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,278.00000	4,245	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		35.00000	35	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,662.00000	1,629	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,779.00000	3,746	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,378.00000	4,345	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,978.00000	4,945	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,178.00000	6,145	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		1.00000	1	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,328.00000	4,295	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,328.00000	6,295	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,228.00000	6,195	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		1.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,278.00000	4,245	30.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,878.00000	4,845	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,078.00000	6,045	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,428.00000	6,395	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,078.00000	4,045	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,278.00000	5,245	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,478.00000	6,445	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,878.00000	5,845	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,778.00000	5,745	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			64.00000	65	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,142.00000	1,109	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,078.00000	5,045	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,478.00000	5,445	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			499.00000	521	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			127.00000	115	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			45.00000	45	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,423.00000	1,390	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			3.00000	3	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,280.00000	3,247	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,978.00000	3,945	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,778.00000	5,745	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			433.00000	453	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			160.00000	147	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			729.00000	755	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			56.00000	50	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			234.00000	243	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			361.00000	337	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			771.00000	798	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			48.00000	42	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			9.00000	9	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,587.00000	2,554	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			688.00000	713	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			65.00000	58	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			217.00000	225	19.88	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	7.75	Put		395.00000	370	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		8.00000	8	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,685.00000	2,652	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,778.00000	4,745	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		688.00000	713	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		65.00000	58	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		814.00000	841	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		41.00000	36	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,022.00000	4,055	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,523.00000	2,556	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,040.00000	1,071	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		17.00000	15	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,978.00000	7,945	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,272.00000	4,305	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,773.00000	2,806	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,282.00000	1,314	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		9.00000	8	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		202.00000	209	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		430.00000	404	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	40.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,728.00000	7,695	40.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,078.00000	5,045	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,573.00000	2,606	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,577.00000	1,609	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		4.00000	4	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		648.00000	673	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		75.00000	67	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,775.00000	1,808	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	2	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,578.00000	7,545	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,823.00000	2,856	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,825.00000	1,857	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		2.00000	2	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		857.00000	886	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		35.00000	30	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,678.00000	7,645	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,723.00000	2,756	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,725.00000	1,758	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	40.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,778.00000	7,745	40.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,673.00000	2,706	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,676.00000	1,708	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	40.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,828.00000	7,795	40.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,923.00000	2,956	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,924.00000	1,957	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			947.00000	977	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			25.00000	21	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,973.00000	3,006	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,974.00000	2,007	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	1	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			993.00000	1,023	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			21.00000	17	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	39.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,528.00000	7,495	39.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,123.00000	3,155	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,123.00000	2,156	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,136.00000	1,167	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			13.00000	12	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			343.00000	360	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			221.00000	205	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			13.00000	13	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,390.00000	2,358	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	39.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,378.00000	7,345	39.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,222.00000	3,255	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,223.00000	2,256	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,233.00000	1,265	20.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	9	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	38.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,278.00000	7,245	38.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,272.00000	3,305	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,273.00000	2,306	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	38.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,228.00000	7,195	38.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,322.00000	3,355	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,323.00000	2,356	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,331.00000	1,363	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	7	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	38.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,178.00000	7,145	38.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,172.00000	3,205	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,173.00000	2,206	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,184.00000	1,216	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			12.00000	11	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,328.00000	7,295	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,522.00000	3,555	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,527.00000	1,560	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	4	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			609.00000	633	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			86.00000	77	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,978.00000	6,945	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,622.00000	3,655	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,623.00000	2,656	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,626.00000	1,659	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	3	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			1.00000	1	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,878.00000	3,846	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,878.00000	6,845	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,378.00000	6,345	36.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,378.00000	8,345	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,478.00000	4,445	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,478.00000	8,445	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,422.00000	3,455	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,423.00000	2,456	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	0	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,429.00000	1,461	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			6.00000	6	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			534.00000	557	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			112.00000	102	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,578.00000	6,545	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,578.00000	8,545	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,678.00000	6,645	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,678.00000	8,645	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,372.00000	3,405	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,373.00000	2,406	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,380.00000	1,412	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			7.00000	6	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,628.00000	6,595	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,628.00000	8,595	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,828.00000	6,795	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,828.00000	8,795	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,878.00000	8,845	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,073.00000	3,105	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,074.00000	2,106	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,088.00000	1,119	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			15.00000	14	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	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	14.50	Put		6,928.00000	6,895	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,928.00000	8,895	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,728.00000	6,695	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,728.00000	8,695	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,572.00000	3,605	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,428.00000	8,395	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,722.00000	3,755	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,278.00000	6,245	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,278.00000	8,245	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,472.00000	3,505	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,473.00000	2,506	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	0	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,478.00000	1,510	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	5	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		571.00000	594	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		99.00000	89	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,528.00000	6,495	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,528.00000	8,495	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,672.00000	3,705	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,328.00000	8,295	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,778.00000	6,745	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,778.00000	8,745	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,772.00000	3,805	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,773.00000	2,806	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,775.00000	1,808	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	2	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		814.00000	841	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		41.00000	36	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,228.00000	8,195	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,822.00000	3,855	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,178.00000	8,145	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,922.00000	3,955	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			21.00000	22	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,099.00000	2,066	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,078.00000	8,045	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,972.00000	4,005	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			23.00000	23	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,051.00000	2,018	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,028.00000	7,995	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,872.00000	3,905	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,873.00000	2,906	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,874.00000	1,907	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			2.00000	2	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			902.00000	931	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			30.00000	25	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			19.00000	20	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,147.00000	2,114	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,128.00000	8,095	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,022.00000	4,055	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,023.00000	3,055	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,024.00000	2,057	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,040.00000	1,071	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			17.00000	15	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,072.00000	4,105	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	40.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,928.00000	7,895	40.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,122.00000	4,155	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,123.00000	3,155	31.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,123.00000	2,156	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,136.00000	1,167	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		13.00000	12	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,878.00000	7,845	40.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.72950	7.69430		19.57	2,473,440.00	320	8,512.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		690.00000	712	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		195.00000	183	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		417.00000	432	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		423.00000	402	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		398.00000	412	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		454.00000	432	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		174.00000	179	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,180.00000	1,149	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		464.00000	480	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		370.00000	350	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		440.00000	455	19.51	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		396.00000	376	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		276.00000	285	21.26	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		732.00000	706	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		363.00000	375	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		519.00000	496	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		417.00000	432	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		423.00000	402	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		38.00000	39	30.89	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,394.00000	3,359	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		19.00000	20	33.67	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,625.00000	4,590	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		488.00000	505	19.41	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		344.00000	326	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		380.00000	393	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		486.00000	464	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		205.00000	211	22.58	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,010.00000	981	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		124.00000	127	25.03	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,580.00000	1,548	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		79.00000	80	27.53	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,234.00000	2,201	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		232.00000	239	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		888.00000	860	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		90.00000	92	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,046.00000	2,012	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		347.00000	358	20.32	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Put			552.00000	529	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			302.00000	312	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			658.00000	633	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			289.00000	299	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			695.00000	669	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			316.00000	327	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			622.00000	597	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			264.00000	273	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			770.00000	744	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			213.00000	220	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			969.00000	940	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			222.00000	229	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			928.00000	900	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			242.00000	250	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			848.00000	821	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			253.00000	261	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			809.00000	782	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			196.00000	202	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,052.00000	1,023	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			181.00000	186	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,137.00000	1,107	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			188.00000	194	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,094.00000	1,065	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			167.00000	172	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,223.00000	1,192	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			149.00000	153	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,355.00000	1,324	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			133.00000	137	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,489.00000	1,457	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			144.00000	147	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,399.00000	1,368	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			155.00000	159	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,310.00000	1,280	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			112.00000	115	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,718.00000	1,685	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			105.00000	107	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,811.00000	1,778	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			96.00000	98	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,951.00000	1,918	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			102.00000	104	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,857.00000	1,825	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			90.00000	92	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,046.00000	2,012	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			31.00000	31	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,836.00000	3,801	32.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Call			93.00000	95	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,998.00000	1,965	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			76.00000	77	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,282.00000	2,248	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			69.00000	70	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,424.00000	2,390	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			58.00000	59	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,664.00000	2,630	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			66.00000	68	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,472.00000	2,438	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			73.00000	75	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,329.00000	2,295	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			73.00000	75	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,329.00000	2,295	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			64.00000	65	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,520.00000	2,486	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			64.00000	65	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,520.00000	2,486	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			52.00000	53	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,857.00000	2,823	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			50.00000	51	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,906.00000	2,872	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			53.00000	54	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,809.00000	2,775	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			49.00000	50	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,954.00000	2,920	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			45.00000	45	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,100.00000	3,066	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			39.00000	40	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,345.00000	3,310	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			34.00000	35	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,590.00000	3,555	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			35.00000	36	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,541.00000	3,506	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			37.00000	38	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,443.00000	3,408	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			36.00000	37	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,492.00000	3,457	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			42.00000	43	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,198.00000	3,163	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			44.00000	44	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,149.00000	3,115	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			40.00000	41	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,296.00000	3,261	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			38.00000	39	30.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,394.00000	3,359	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			41.00000	42	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,247.00000	3,212	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			46.00000	47	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,052.00000	3,017	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			49.00000	50	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,954.00000	2,920	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			44.00000	44	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,149.00000	3,115	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			34.00000	34	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,639.00000	3,605	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			32.00000	32	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,777.00000	3,742	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			33.00000	33	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,689.00000	3,654	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			33.00000	33	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,689.00000	3,654	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			32.00000	32	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,738.00000	3,703	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			29.00000	29	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,984.00000	3,949	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			31.00000	32	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,787.00000	3,752	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			27.00000	27	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,083.00000	4,048	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			30.00000	30	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,886.00000	3,851	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			29.00000	30	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,935.00000	3,900	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			84.00000	86	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,140.00000	2,106	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			69.00000	70	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,424.00000	2,390	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			60.00000	61	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,616.00000	2,582	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			57.00000	58	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,712.00000	2,678	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			17.00000	17	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,873.00000	4,837	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			99.00000	101	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,904.00000	1,871	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			29.00000	30	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,935.00000	3,900	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			9.00000	9	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,015.00000	5,980	35.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.35	Call			108.00000	111	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,764.00000	1,732	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			42.00000	43	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,198.00000	3,163	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			10.00000	10	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,866.00000	5,830	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			116.00000	119	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,672.00000	1,639	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			10.00000	10	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,766.00000	5,731	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			120.00000	123	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,626.00000	1,594	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			37.00000	38	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,443.00000	3,408	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			11.00000	11	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,716.00000	5,681	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			129.00000	132	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,534.00000	1,503	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			11.00000	11	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,617.00000	5,582	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			26.00000	26	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,181.00000	4,146	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			7.00000	7	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,263.00000	6,227	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			87.00000	89	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,093.00000	2,060	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			28.00000	28	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,034.00000	3,999	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			26.00000	27	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,132.00000	4,097	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			7.00000	7	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,213.00000	6,178	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			26.00000	26	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,181.00000	4,146	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			24.00000	24	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,280.00000	4,245	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			23.00000	23	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,378.00000	4,343	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			5.00000	5	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,461.00000	6,426	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			81.00000	83	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,187.00000	2,153	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			34.00000	34	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,639.00000	3,605	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			26.00000	27	32.87	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	11.80	Put		4,132.00000	4,097	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		25.00000	25	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,230.00000	4,195	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		7.00000	7	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,312.00000	6,277	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		8.00000	8	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,114.00000	6,079	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		112.00000	115	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,718.00000	1,685	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		10.00000	10	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,816.00000	5,781	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		161.00000	165	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,267.00000	1,236	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		12.00000	12	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,518.00000	5,482	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		144.00000	147	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,399.00000	1,368	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		47.00000	48	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,003.00000	2,969	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		36.00000	37	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,492.00000	3,457	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		11.00000	11	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,667.00000	5,631	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		41.00000	42	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,247.00000	3,212	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		32.00000	32	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,738.00000	3,703	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		10.00000	10	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,915.00000	5,880	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		50.00000	51	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,906.00000	2,872	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		47.00000	48	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,003.00000	2,969	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		12.00000	12	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,567.00000	5,532	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		138.00000	142	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,444.00000	1,413	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		9.00000	9	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,965.00000	5,930	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		12.00000	12	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,468.00000	5,433	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		55.00000	56	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,761.00000	2,726	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		13.00000	13	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,319.00000	5,284	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	10.35	Call			57.00000	58	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,712.00000	2,678	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			14.00000	14	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,269.00000	5,234	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			14.00000	14	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,170.00000	5,135	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			62.00000	63	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,568.00000	2,534	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			58.00000	59	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,664.00000	2,630	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			14.00000	14	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,220.00000	5,184	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			71.00000	72	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,377.00000	2,343	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			17.00000	17	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,823.00000	4,788	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			81.00000	83	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,187.00000	2,153	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			18.00000	18	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,724.00000	4,689	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			331.00000	342	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			587.00000	563	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			19.00000	19	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,675.00000	4,640	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			66.00000	68	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,472.00000	2,438	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			62.00000	63	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,568.00000	2,534	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			15.00000	16	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,021.00000	4,986	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			79.00000	80	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,234.00000	2,201	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			18.00000	18	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,774.00000	4,738	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			87.00000	89	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,093.00000	2,060	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			102.00000	104	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,857.00000	1,825	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			19.00000	19	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,675.00000	4,640	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			108.00000	111	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,764.00000	1,732	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			20.00000	20	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,576.00000	4,541	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			514.00000	532	19.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.50	Put			320.00000	302	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,045.00000	4,080	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,547.00000	2,582	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,105.00000	1,135	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			60.00000	56	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			16.00000	16	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,972.00000	4,936	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			1.00000	1	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,956.00000	7,921	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,294.00000	4,330	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,796.00000	2,831	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,331.00000	1,363	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			37.00000	34	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			1.00000	1	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,707.00000	7,672	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			627.00000	648	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			233.00000	219	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			129.00000	132	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,534.00000	1,503	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			120.00000	123	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,626.00000	1,594	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			93.00000	95	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,998.00000	1,965	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			23.00000	23	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,329.00000	4,294	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,597.00000	2,632	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	3	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,614.00000	1,647	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			19.00000	18	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			756.00000	781	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			162.00000	151	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			22.00000	22	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,428.00000	4,393	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			12.00000	13	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,418.00000	5,383	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,747.00000	2,782	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	2	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,758.00000	1,792	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	13	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			864.00000	890	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			119.00000	111	18.78	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	5.90	Call			1,806.00000	1,841	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			12.00000	11	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			901.00000	929	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			107.00000	99	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,846.00000	2,881	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,855.00000	1,890	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			11.00000	10	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			940.00000	968	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			96.00000	89	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,647.00000	2,682	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	2	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,662.00000	1,696	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			17.00000	16	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			791.00000	816	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			147.00000	137	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,946.00000	2,981	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	1	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,953.00000	1,987	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	8	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,020.00000	1,049	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			75.00000	70	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,996.00000	3,031	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,002.00000	2,037	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	7	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,061.00000	1,091	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			66.00000	61	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			21.00000	21	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,526.00000	4,491	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,145.00000	3,181	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,150.00000	2,185	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,194.00000	1,225	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			50.00000	46	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			13.00000	13	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,369.00000	5,333	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,195.00000	3,231	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,200.00000	2,235	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,239.00000	1,271	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			45.00000	42	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,295.00000	3,330	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	4.40	Put		1.00000	1	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,299.00000	2,334	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	4	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		569.00000	588	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		274.00000	258	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,245.00000	3,280	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,249.00000	2,284	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	5	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,285.00000	1,317	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		41.00000	38	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		541.00000	559	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		297.00000	280	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,096.00000	3,131	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,101.00000	2,136	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	6	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,149.00000	1,180	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		55.00000	51	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,345.00000	3,380	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,349.00000	2,384	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	4	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,377.00000	1,410	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		33.00000	31	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		597.00000	618	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		253.00000	238	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,495.00000	3,530	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,498.00000	2,533	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,518.00000	1,552	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		24.00000	22	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,595.00000	3,630	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		16.00000	16	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,922.00000	4,887	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		6.00000	6	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,412.00000	6,376	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,406.00000	8,371	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		5.00000	5	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,511.00000	6,476	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,506.00000	8,471	33.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,395.00000	3,430	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,398.00000	2,433	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,424.00000	1,457	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			30.00000	28	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			5.00000	5	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,610.00000	6,575	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,606.00000	8,571	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			4.00000	4	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,710.00000	6,675	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,706.00000	8,671	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			4.00000	4	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,660.00000	6,625	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,656.00000	8,621	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			3.00000	3	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,859.00000	6,824	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,856.00000	8,821	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			3.00000	3	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,909.00000	6,874	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,906.00000	8,871	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,046.00000	3,081	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,051.00000	2,086	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	7	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			3.00000	3	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,959.00000	6,923	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,956.00000	8,921	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			4.00000	4	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,759.00000	6,724	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,756.00000	8,721	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,545.00000	3,580	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,566.00000	1,599	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			22.00000	20	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			722.00000	746	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			178.00000	167	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			21.00000	21	33.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,477.00000	4,442	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,456.00000	8,421	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,645.00000	3,680	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	0	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		6.00000	6	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,362.00000	6,327	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,356.00000	8,321	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,695.00000	3,730	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,697.00000	2,732	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,710.00000	1,744	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		15.00000	14	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		827.00000	853	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		133.00000	123	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,306.00000	8,271	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,445.00000	3,480	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,448.00000	2,483	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	3	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,471.00000	1,504	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		27.00000	25	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		658.00000	680	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		214.00000	200	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		5.00000	5	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,561.00000	6,525	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,556.00000	8,521	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		4.00000	4	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,809.00000	6,774	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,806.00000	8,771	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,795.00000	3,830	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	1	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,206.00000	8,171	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,845.00000	3,880	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		8.00000	8	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,163.00000	6,128	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		1.00000	1	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,156.00000	8,121	33.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,895.00000	3,930	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,896.00000	2,931	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,904.00000	1,938	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		10.00000	9	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		979.00000	1,008	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		85.00000	79	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	1	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,106.00000	8,071	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,995.00000	4,030	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,996.00000	3,031	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,002.00000	2,037	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	7	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,061.00000	1,091	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		66.00000	61	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,006.00000	7,971	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,144.00000	4,180	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,145.00000	3,181	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,150.00000	2,185	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		6.00000	6	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,194.00000	1,225	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		50.00000	46	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		488.00000	505	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		344.00000	326	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	1	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,857.00000	7,821	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,094.00000	4,130	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	1	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,906.00000	7,871	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.85430	7.81700		19.75	0.00	0	996.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		882.00000	907	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		215.00000	203	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		534.00000	551	19.67	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		517.00000	497	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		534.00000	551	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		517.00000	497	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		226.00000	231	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,509.00000	1,476	23.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.75	Call			556.00000	574	19.59	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			489.00000	469	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			578.00000	597	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			461.00000	442	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			388.00000	398	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			821.00000	794	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			375.00000	385	21.14	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			858.00000	831	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			479.00000	493	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			612.00000	588	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			515.00000	530	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			548.00000	525	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			56.00000	56	31.34	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,389.00000	4,352	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			35.00000	35	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,618.00000	5,581	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			6.00000	6	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,689.00000	9,652	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			497.00000	511	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			580.00000	557	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			191.00000	195	24.55	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,774.00000	1,740	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			140.00000	143	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,323.00000	2,288	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			626.00000	645	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			409.00000	391	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			462.00000	475	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			645.00000	621	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			350.00000	359	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			933.00000	905	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			446.00000	459	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			679.00000	654	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			416.00000	427	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			749.00000	723	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			401.00000	413	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			784.00000	758	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			362.00000	372	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			895.00000	868	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			328.00000	336	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,011.00000	982	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			307.00000	315	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,090.00000	1,060	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			339.00000	347	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			972.00000	943	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			317.00000	325	21.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,050.00000	1,021	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			297.00000	305	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,130.00000	1,100	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			213.00000	218	23.93	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,596.00000	1,563	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			288.00000	295	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,171.00000	1,141	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			270.00000	277	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,253.00000	1,222	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			279.00000	286	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,212.00000	1,181	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			262.00000	268	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,295.00000	1,264	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			239.00000	245	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,422.00000	1,390	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			254.00000	260	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,337.00000	1,306	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			232.00000	238	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,465.00000	1,433	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			219.00000	224	23.77	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,552.00000	1,520	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			247.00000	252	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,380.00000	1,348	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			181.00000	185	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,864.00000	1,830	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			168.00000	171	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,001.00000	1,967	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			177.00000	180	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,910.00000	1,876	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			160.00000	163	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,093.00000	2,058	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			172.00000	175	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,955.00000	1,921	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			62.00000	63	30.91	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,145.00000	4,108	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			164.00000	167	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,047.00000	2,012	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			130.00000	132	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,463.00000	2,428	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			114.00000	116	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,697.00000	2,662	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			126.00000	129	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,509.00000	2,474	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			136.00000	139	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,369.00000	2,335	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Call			191.00000	195	24.55	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,774.00000	1,740	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			156.00000	159	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,139.00000	2,104	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			148.00000	151	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,231.00000	2,196	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			133.00000	135	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,416.00000	2,381	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			120.00000	122	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,603.00000	2,568	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			50.00000	51	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,633.00000	4,596	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			152.00000	155	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,185.00000	2,151	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			144.00000	147	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,277.00000	2,242	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			123.00000	125	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,556.00000	2,521	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			117.00000	119	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,650.00000	2,615	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			49.00000	50	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,682.00000	4,645	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			148.00000	151	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,231.00000	2,196	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			120.00000	122	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,603.00000	2,568	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			109.00000	111	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,792.00000	2,756	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			46.00000	47	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,829.00000	4,793	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			136.00000	139	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,369.00000	2,335	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			117.00000	119	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,650.00000	2,615	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			112.00000	113	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,745.00000	2,709	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			107.00000	108	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,840.00000	2,804	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			102.00000	103	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,935.00000	2,899	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			44.00000	44	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,977.00000	4,940	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			152.00000	155	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,185.00000	2,151	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			47.00000	48	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,780.00000	4,743	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		186.00000	190	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,819.00000	1,785	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		144.00000	147	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,277.00000	2,242	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		578.00000	597	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		461.00000	442	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		156.00000	159	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,139.00000	2,104	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		54.00000	55	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,437.00000	4,401	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		602.00000	621	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		435.00000	416	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		196.00000	200	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,729.00000	1,696	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		186.00000	190	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,819.00000	1,785	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		53.00000	54	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,486.00000	4,450	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		202.00000	206	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,685.00000	1,651	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,068.00000	4,105	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,575.00000	2,612	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,171.00000	1,203	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		104.00000	99	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		79.00000	80	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,512.00000	3,475	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		26.00000	26	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,459.00000	6,422	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		15.00000	15	36.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,948.00000	7,911	36.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,317.00000	4,355	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,823.00000	2,860	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,384.00000	1,418	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		67.00000	64	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		87.00000	88	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,270.00000	3,234	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		48.00000	49	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,731.00000	4,694	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		29.00000	29	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,212.00000	6,174	34.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call			17.00000	17	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,700.00000	7,662	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			760.00000	782	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			293.00000	278	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			207.00000	212	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,640.00000	1,607	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			177.00000	180	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,910.00000	1,876	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			63.00000	64	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,096.00000	4,060	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,625.00000	2,662	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,654.00000	1,690	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			37.00000	35	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			850.00000	875	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			233.00000	220	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			81.00000	81	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,464.00000	3,427	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			37.00000	38	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,420.00000	5,383	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,841.00000	1,877	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			24.00000	23	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			983.00000	1,010	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			166.00000	156	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			59.00000	60	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,242.00000	4,206	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			40.00000	40	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,223.00000	5,186	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			76.00000	77	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,609.00000	3,572	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			51.00000	52	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,584.00000	4,547	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			36.00000	36	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,569.00000	5,531	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,873.00000	2,910	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,889.00000	1,925	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			22.00000	21	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,019.00000	1,046	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			152.00000	142	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			479.00000	493	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			612.00000	588	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			73.00000	74	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,706.00000	3,669	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			34.00000	35	33.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,667.00000	5,630	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,724.00000	2,761	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,747.00000	1,783	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		30.00000	29	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		915.00000	941	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		198.00000	186	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		431.00000	443	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		714.00000	688	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		104.00000	106	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,887.00000	2,851	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		69.00000	70	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,852.00000	3,815	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		33.00000	33	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,816.00000	5,779	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,674.00000	2,712	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,701.00000	1,736	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		34.00000	32	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		68.00000	69	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,901.00000	3,864	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		46.00000	46	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,879.00000	4,842	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		32.00000	32	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,865.00000	5,828	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		99.00000	101	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,982.00000	2,947	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		67.00000	67	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,950.00000	3,913	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		45.00000	45	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,928.00000	4,891	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		32.00000	32	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,915.00000	5,878	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		72.00000	72	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,755.00000	3,718	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		34.00000	34	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,717.00000	5,680	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,922.00000	2,960	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		5.00000	5	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,936.00000	1,973	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		19.00000	18	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,055.00000	1,083	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		138.00000	129	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		114.00000	116	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,697.00000	2,662	27.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.40	Call			75.00000	75	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,658.00000	3,621	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,972.00000	3,009	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,984.00000	2,021	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			17.00000	16	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,092.00000	1,121	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			125.00000	117	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,022.00000	3,059	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,032.00000	2,070	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	15	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,130.00000	1,162	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			113.00000	107	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			77.00000	78	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,560.00000	3,524	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			52.00000	53	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,535.00000	4,498	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			36.00000	36	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,519.00000	5,482	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,171.00000	3,208	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,180.00000	2,217	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	13	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,255.00000	1,288	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			88.00000	83	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			82.00000	83	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,415.00000	3,379	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			38.00000	38	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,371.00000	5,334	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,221.00000	3,258	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			4.00000	3	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,229.00000	2,267	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			12.00000	12	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,298.00000	1,330	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			81.00000	76	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			84.00000	85	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,367.00000	3,330	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			57.00000	57	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,340.00000	4,303	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			39.00000	39	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,322.00000	5,285	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,270.00000	3,307	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,279.00000	2,316	20.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	12	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,341.00000	1,374	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		74.00000	70	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		651.00000	671	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		384.00000	367	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		86.00000	86	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,319.00000	3,282	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		58.00000	59	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,291.00000	4,254	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		39.00000	40	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,272.00000	5,235	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,320.00000	3,357	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,328.00000	2,365	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	11	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		677.00000	698	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		360.00000	343	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,121.00000	3,158	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,131.00000	2,168	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	14	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,213.00000	1,245	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		96.00000	91	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		24.00000	24	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,707.00000	6,669	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		71.00000	71	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,804.00000	3,767	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		23.00000	23	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,756.00000	6,719	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		23.00000	23	35.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,806.00000	6,768	35.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,519.00000	3,556	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,526.00000	2,563	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		9.00000	9	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,563.00000	1,598	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		46.00000	43	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		789.00000	812	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		272.00000	258	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		43.00000	43	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,026.00000	4,989	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		25.00000	25	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,508.00000	6,471	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,569.00000	3,606	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.54	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 14/06/2010 Currency Future	6.25	Call			1,608.00000	1,643	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			41.00000	39	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			819.00000	843	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			252.00000	239	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			12.00000	12	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,445.00000	8,408	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,469.00000	3,507	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,476.00000	2,513	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,518.00000	1,552	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			51.00000	48	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			25.00000	25	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,558.00000	6,521	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			11.00000	11	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,544.00000	8,507	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,370.00000	3,407	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,377.00000	2,415	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	10	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,428.00000	1,462	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			61.00000	58	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			704.00000	725	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			337.00000	321	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			24.00000	24	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,657.00000	6,620	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			11.00000	11	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,644.00000	8,606	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			10.00000	10	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,743.00000	8,706	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			10.00000	10	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,693.00000	8,656	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			99.00000	101	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,982.00000	2,947	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			45.00000	45	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,928.00000	4,891	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			22.00000	22	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,905.00000	6,868	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			9.00000	9	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,892.00000	8,855	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			22.00000	22	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,905.00000	6,868	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,072.00000	3,109	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	4	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,082.00000	2,119	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 14/06/2010 Currency Future	5.75	Put		15.00000	15	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		97.00000	99	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,030.00000	2,994	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		21.00000	21	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,954.00000	6,917	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		9.00000	9	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,942.00000	8,905	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		95.00000	96	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,078.00000	3,042	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		21.00000	21	35.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,004.00000	6,967	35.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		9.00000	9	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,992.00000	8,954	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		10.00000	10	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,793.00000	8,755	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		11.00000	12	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,494.00000	8,457	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,619.00000	3,656	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		26.00000	26	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,409.00000	6,372	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		12.00000	12	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,395.00000	8,358	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,669.00000	3,706	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		27.00000	27	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,360.00000	6,323	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		12.00000	13	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,345.00000	8,308	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,768.00000	3,806	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,774.00000	2,811	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		7.00000	6	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,794.00000	1,830	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		27.00000	26	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		949.00000	975	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		182.00000	171	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		28.00000	28	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,261.00000	6,224	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		13.00000	13	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,246.00000	8,209	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,818.00000	3,856	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		14.00000	14	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,197.00000	8,159	36.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,918.00000	3,955	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			30.00000	30	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,113.00000	6,076	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			14.00000	14	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,097.00000	8,060	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,968.00000	4,005	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			30.00000	30	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,063.00000	6,026	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			15.00000	15	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,048.00000	8,010	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,868.00000	3,905	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,873.00000	2,910	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,889.00000	1,925	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			22.00000	21	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,019.00000	1,046	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			152.00000	142	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			61.00000	61	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,194.00000	4,157	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			29.00000	29	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,162.00000	6,125	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			14.00000	14	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,147.00000	8,110	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,018.00000	4,055	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,022.00000	3,059	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,032.00000	2,070	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	15	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,130.00000	1,162	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			113.00000	107	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			65.00000	65	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,048.00000	4,011	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			31.00000	31	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,014.00000	5,977	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			15.00000	15	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,998.00000	7,961	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			66.00000	66	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,999.00000	3,962	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			31.00000	31	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,964.00000	5,927	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,118.00000	4,155	29.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,121.00000	3,158	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,131.00000	2,168	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	14	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,213.00000	1,245	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		96.00000	91	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		16.00000	15	36.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,899.00000	7,861	36.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.97780	7.93780		19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		621.00000	638	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		633.00000	611	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		661.00000	681	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		573.00000	553	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		682.00000	703	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		544.00000	525	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		661.00000	681	19.72	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		573.00000	553	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		640.00000	659	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		602.00000	581	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		478.00000	491	21.14	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		940.00000	913	21.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		568.00000	584	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		730.00000	706	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		585.00000	602	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		697.00000	674	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		552.00000	567	20.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		764.00000	739	20.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		506.00000	520	20.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		868.00000	842	20.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		520.00000	535	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		833.00000	807	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,543.00000	3,582	25.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	4	25.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,555.00000	2,594	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		17.00000	16	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,616.00000	1,652	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		78.00000	74	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		882.00000	906	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		344.00000	328	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		187.00000	191	26.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,649.00000	2,614	26.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		95.00000	97	30.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,557.00000	4,519	30.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		55.00000	56	33.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,517.00000	6,478	33.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			30.00000	31	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,493.00000	8,453	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,692.00000	3,731	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			4.00000	4	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,702.00000	2,741	21.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			14.00000	13	21.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,749.00000	1,786	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			61.00000	58	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			969.00000	995	18.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			281.00000	267	18.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			199.00000	204	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,511.00000	2,476	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			100.00000	102	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,412.00000	4,374	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			57.00000	58	33.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,369.00000	6,330	33.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			33.00000	33	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,345.00000	8,305	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,642.00000	3,682	25.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			4.00000	4	25.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,653.00000	2,692	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			15.00000	14	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,704.00000	1,741	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			66.00000	63	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			939.00000	965	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			301.00000	287	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			195.00000	199	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,557.00000	2,522	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			98.00000	100	30.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,460.00000	4,422	30.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			56.00000	57	33.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,418.00000	6,379	33.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			32.00000	33	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,394.00000	8,355	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,791.00000	3,831	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			3.00000	3	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,800.00000	2,839	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			12.00000	12	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,839.00000	1,876	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			51.00000	49	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,031.00000	1,058	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			243.00000	231	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			208.00000	213	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,420.00000	2,385	25.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.15	Call			103.00000	105	30.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,315.00000	4,277	30.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			59.00000	60	33.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,271.00000	6,232	33.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			34.00000	35	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,246.00000	8,207	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,841.00000	3,881	26.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,849.00000	2,889	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			12.00000	11	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,885.00000	1,922	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			47.00000	44	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,063.00000	1,091	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			226.00000	213	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			212.00000	217	25.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,374.00000	2,339	25.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			105.00000	107	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,267.00000	4,229	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			59.00000	61	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,222.00000	6,183	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			35.00000	36	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,197.00000	8,158	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,891.00000	3,931	27.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			3.00000	3	27.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,899.00000	2,938	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			11.00000	10	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,931.00000	1,968	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			43.00000	41	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,097.00000	1,125	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			209.00000	197	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			217.00000	222	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,329.00000	2,294	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			106.00000	109	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,219.00000	4,181	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			60.00000	61	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,173.00000	6,134	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			35.00000	36	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,148.00000	8,109	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,990.00000	4,030	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			3.00000	2	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,997.00000	3,037	22.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			9.00000	9	22.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,024.00000	2,062	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			36.00000	34	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,165.00000	1,194	18.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			177.00000	167	18.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			226.00000	232	25.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,239.00000	2,204	25.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			110.00000	112	29.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,122.00000	4,085	29.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			62.00000	63	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,074.00000	6,035	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			37.00000	38	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,049.00000	8,010	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,040.00000	4,080	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,047.00000	3,086	23.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			9.00000	8	23.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,071.00000	2,109	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			33.00000	32	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,201.00000	1,234	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			163.00000	156	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			232.00000	237	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,194.00000	2,159	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			112.00000	114	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,074.00000	4,036	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			63.00000	64	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,025.00000	5,986	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			38.00000	38	35.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,000.00000	7,961	35.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,140.00000	4,179	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			2.00000	1	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,146.00000	3,185	23.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			8.00000	7	23.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,167.00000	2,206	19.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			29.00000	28	19.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,280.00000	1,313	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			142.00000	136	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			241.00000	247	24.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,103.00000	2,069	24.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			115.00000	117	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,978.00000	3,940	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			65.00000	66	33.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,927.00000	5,888	33.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			39.00000	39	35.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,901.00000	7,861	35.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,090.00000	4,130	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,096.00000	3,136	23.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			8.00000	8	23.30	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 13/09/2010 Currency Future	5.85	Call		2,119.00000	2,158	19.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		31.00000	30	19.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,240.00000	1,273	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		152.00000	145	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		236.00000	242	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,149.00000	2,114	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		114.00000	116	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,026.00000	3,988	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		64.00000	65	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,976.00000	5,937	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		38.00000	39	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,950.00000	7,911	35.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.09210	8.05240		20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		718.00000	737	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		716.00000	695	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		758.00000	778	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		655.00000	636	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		559.00000	573	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,056.00000	1,031	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		545.00000	559	21.40	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,093.00000	1,067	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		738.00000	757	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		685.00000	665	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		665.00000	682	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		812.00000	790	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		700.00000	718	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		747.00000	726	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		682.00000	700	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		780.00000	757	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		632.00000	648	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		880.00000	856	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		601.00000	617	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		949.00000	925	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		572.00000	587	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,020.00000	995	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		587.00000	602	21.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		984.00000	960	21.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,561.00000	3,600	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		8.00000	8	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,580.00000	2,618	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		27.00000	26	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,667.00000	1,701	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		115.00000	109	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		968.00000	991	19.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		416.00000	399	19.00	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 13/12/2010 Currency Future	10.50	Call			250.00000	256	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,698.00000	2,664	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			136.00000	139	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,584.00000	4,547	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			84.00000	86	32.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,532.00000	6,494	32.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			51.00000	53	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,499.00000	8,461	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,660.00000	3,700	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			8.00000	8	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,676.00000	2,714	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			24.00000	22	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,752.00000	1,787	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			99.00000	94	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,022.00000	1,047	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			370.00000	354	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			260.00000	266	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,607.00000	2,574	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			140.00000	143	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,488.00000	4,451	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			86.00000	88	32.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,434.00000	6,396	32.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			53.00000	55	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,401.00000	8,363	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,610.00000	3,650	24.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			8.00000	8	24.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,628.00000	2,666	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			25.00000	24	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,709.00000	1,744	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			107.00000	102	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			995.00000	1,019	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			392.00000	377	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			255.00000	261	25.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,653.00000	2,619	25.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			138.00000	141	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,536.00000	4,499	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			85.00000	87	32.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,483.00000	6,445	32.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			52.00000	54	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,450.00000	8,412	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,809.00000	3,849	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			7.00000	7	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,821.00000	2,860	20.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			19.00000	18	20.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,882.00000	1,917	18.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.25	Put		79.00000	75	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,109.00000	1,135	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		306.00000	292	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		648.00000	665	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		846.00000	823	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		275.00000	282	25.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,472.00000	2,439	25.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		146.00000	150	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,344.00000	4,308	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		89.00000	91	32.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,287.00000	6,249	32.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		56.00000	58	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,254.00000	8,216	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,859.00000	3,898	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		6.00000	6	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,870.00000	2,908	20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		17.00000	16	20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,926.00000	1,961	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		73.00000	69	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,139.00000	1,165	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		287.00000	273	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		280.00000	287	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,428.00000	2,395	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		148.00000	152	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,296.00000	4,260	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		91.00000	93	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,238.00000	6,201	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		57.00000	59	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,205.00000	8,167	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,908.00000	3,948	26.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		6.00000	6	26.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,919.00000	2,957	21.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		16.00000	15	21.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,970.00000	2,006	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		68.00000	64	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,170.00000	1,197	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		268.00000	255	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		285.00000	293	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,383.00000	2,351	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		151.00000	154	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,248.00000	4,212	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		92.00000	94	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,189.00000	6,152	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		58.00000	60	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,156.00000	8,118	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,958.00000	3,998	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			6.00000	6	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,967.00000	3,006	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			15.00000	14	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,015.00000	2,051	18.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			62.00000	59	18.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,202.00000	1,229	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			250.00000	237	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			291.00000	298	24.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,339.00000	2,306	24.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			153.00000	157	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,201.00000	4,164	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			93.00000	95	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,141.00000	6,103	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			60.00000	61	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,107.00000	8,069	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,008.00000	4,047	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			5.00000	5	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,016.00000	3,055	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			14.00000	13	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,060.00000	2,097	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			57.00000	55	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,235.00000	1,266	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			232.00000	224	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			297.00000	304	24.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,295.00000	2,262	24.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			155.00000	159	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,153.00000	4,116	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			94.00000	96	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,092.00000	6,054	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			61.00000	62	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,058.00000	8,020	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,057.00000	4,096	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			5.00000	4	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,066.00000	3,105	21.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	13	21.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,106.00000	2,144	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			54.00000	52	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,271.00000	1,303	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			219.00000	211	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			302.00000	309	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,250.00000	2,217	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			157.00000	161	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,105.00000	4,069	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			95.00000	97	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,043.00000	6,005	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		61.00000	62	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,009.00000	7,970	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,107.00000	4,146	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	4	26.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,115.00000	3,154	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		13.00000	12	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,153.00000	2,191	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		50.00000	48	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,309.00000	1,340	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		206.00000	198	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		308.00000	315	24.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,205.00000	2,173	24.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		159.00000	163	28.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,057.00000	4,021	28.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		96.00000	98	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,994.00000	5,956	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		62.00000	63	34.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,959.00000	7,921	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.30470	12.33400		16.70	6,521,491.00	530	36,895.00
£ / R On 14/12/2009 Currency Future	12.35	Call		407.00000	375	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		423.00000	421	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		387.00000	356	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		453.00000	452	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		429.00000	395	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		395.00000	391	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		318.00000	289	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		584.00000	585	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		302.00000	275	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		618.00000	620	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		248.00000	223	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		764.00000	769	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		288.00000	261	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		654.00000	656	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		274.00000	248	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		690.00000	693	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		237.00000	212	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		803.00000	808	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		215.00000	192	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		881.00000	887	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		225.00000	202	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		841.00000	847	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		205.00000	182	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		921.00000	928	19.08	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	13.15	Call			186.00000	165	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,002.00000	1,010	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			162.00000	142	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,128.00000	1,138	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			129.00000	112	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,345.00000	1,358	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			123.00000	107	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,389.00000	1,402	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			118.00000	102	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,434.00000	1,448	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			123.00000	107	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,389.00000	1,402	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			113.00000	98	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,479.00000	1,493	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			108.00000	93	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,524.00000	1,539	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			95.00000	82	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,661.00000	1,677	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			99.00000	86	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,615.00000	1,631	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			147.00000	129	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,213.00000	1,225	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			178.00000	157	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,044.00000	1,052	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			141.00000	123	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,257.00000	1,269	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			118.00000	102	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,434.00000	1,448	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			103.00000	89	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,569.00000	1,585	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			99.00000	86	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,615.00000	1,631	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			108.00000	93	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,524.00000	1,539	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			135.00000	118	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,301.00000	1,313	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			147.00000	129	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,213.00000	1,225	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			154.00000	136	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,170.00000	1,181	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			178.00000	157	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,044.00000	1,052	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			186.00000	165	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,002.00000	1,010	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			195.00000	173	19.24	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	13.10	Put			961.00000	969	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			113.00000	98	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,479.00000	1,493	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			141.00000	123	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,257.00000	1,269	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			195.00000	173	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			961.00000	969	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			123.00000	107	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,389.00000	1,402	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			69.00000	59	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,035.00000	2,054	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			87.00000	75	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,753.00000	1,770	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			84.00000	72	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,800.00000	1,817	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			84.00000	72	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,800.00000	1,817	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			81.00000	69	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,847.00000	1,864	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			72.00000	61	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,988.00000	2,006	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			61.00000	52	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,177.00000	2,197	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			66.00000	56	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,082.00000	2,102	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			64.00000	54	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,130.00000	2,149	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			59.00000	50	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,225.00000	2,245	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			44.00000	37	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,610.00000	2,632	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			45.00000	38	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,561.00000	2,584	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			55.00000	46	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,321.00000	2,342	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			51.00000	43	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,417.00000	2,438	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			47.00000	40	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,513.00000	2,535	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			41.00000	34	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,707.00000	2,730	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			38.00000	32	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,804.00000	2,827	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			36.00000	30	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,902.00000	2,925	25.76	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	15.60	Call			28.00000	23	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,294.00000	3,319	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			81.00000	69	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,847.00000	1,864	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			74.00000	64	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,940.00000	1,959	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			95.00000	82	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,661.00000	1,677	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			55.00000	46	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,321.00000	2,342	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			77.00000	66	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,893.00000	1,912	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			57.00000	48	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,273.00000	2,293	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			52.00000	44	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,368.00000	2,390	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			49.00000	41	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,465.00000	2,487	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			37.00000	31	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,853.00000	2,876	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			99.00000	86	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,615.00000	1,631	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			91.00000	78	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,707.00000	1,724	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			77.00000	66	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,893.00000	1,912	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			57.00000	48	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,273.00000	2,293	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			42.00000	36	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,658.00000	2,681	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			52.00000	44	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,368.00000	2,390	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			39.00000	33	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,755.00000	2,779	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			64.00000	54	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,130.00000	2,149	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			44.00000	37	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,610.00000	2,632	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			66.00000	56	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,082.00000	2,102	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,037.00000	4,007	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	3	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,549.00000	2,518	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	14	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,096.00000	1,066	16.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.30	Put			62.00000	61	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			261.00000	235	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			727.00000	730	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			24.00000	21	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,490.00000	3,516	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			11.00000	9	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,977.00000	5,004	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			5.00000	4	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,471.00000	6,499	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	2	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,969.00000	7,997	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,485.00000	4,455	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,993.00000	2,963	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			9.00000	8	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,525.00000	1,494	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			41.00000	40	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			32.00000	27	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,048.00000	3,073	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			14.00000	11	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,530.00000	4,557	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			7.00000	5	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,023.00000	6,051	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			3.00000	3	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,519.00000	7,548	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,734.00000	4,705	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,241.00000	3,211	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	6	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,768.00000	1,737	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			34.00000	32	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			529.00000	498	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			295.00000	293	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			16.00000	13	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,282.00000	4,309	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			7.00000	6	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,773.00000	5,801	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			3.00000	3	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,269.00000	7,298	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			237.00000	212	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			803.00000	808	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			169.00000	150	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,085.00000	1,095	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			87.00000	75	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,753.00000	1,770	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			154.00000	136	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,170.00000	1,181	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			81.00000	69	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,847.00000	1,864	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			91.00000	78	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,707.00000	1,724	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			135.00000	118	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,301.00000	1,313	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,255.00000	2,224	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			21.00000	20	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,285.00000	1,255	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			51.00000	50	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			12.00000	10	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,778.00000	4,805	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			4.00000	4	35.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,770.00000	6,799	35.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,767.00000	8,796	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,142.00000	3,111	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			8.00000	7	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,158.00000	2,127	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			24.00000	22	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,190.00000	1,160	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			56.00000	55	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			477.00000	445	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			343.00000	340	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			11.00000	9	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,877.00000	4,905	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			4.00000	3	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,870.00000	6,899	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,867.00000	8,896	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,012.00000	1,981	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			28.00000	26	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,049.00000	1,024	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			65.00000	69	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			10.00000	9	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,026.00000	5,054	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			4.00000	3	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,020.00000	7,048	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,017.00000	9,046	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,042.00000	3,012	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	7	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,061.00000	2,030	22.45	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 14/12/2009 Currency Future	10.30	Put			27.00000	25	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			33.00000	28	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,999.00000	3,023	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			4.00000	3	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,970.00000	6,999	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,967.00000	8,996	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,845.00000	2,814	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			11.00000	9	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,865.00000	1,834	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			31.00000	29	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			928.00000	902	16.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			94.00000	98	16.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			351.00000	321	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			517.00000	516	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			29.00000	25	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,195.00000	3,220	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			10.00000	8	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,176.00000	5,203	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			4.00000	3	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,170.00000	7,198	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,167.00000	9,196	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,697.00000	2,666	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			13.00000	11	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,719.00000	1,688	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			35.00000	33	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			815.00000	788	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			131.00000	133	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			27.00000	23	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,343.00000	3,368	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			9.00000	7	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,325.00000	5,353	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			3.00000	3	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,319.00000	7,348	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,317.00000	9,346	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,647.00000	2,617	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			13.00000	12	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,671.00000	1,639	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			37.00000	35	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			779.00000	752	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			145.00000	147	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			26.00000	22	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,392.00000	3,417	27.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.70	Call			9.00000	7	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,375.00000	5,403	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			3.00000	3	36.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,369.00000	7,398	36.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,367.00000	9,396	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,598.00000	2,568	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	13	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,622.00000	1,591	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			38.00000	36	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			744.00000	717	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			160.00000	162	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			25.00000	21	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,441.00000	3,467	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			9.00000	7	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,425.00000	5,452	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			3.00000	3	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,419.00000	7,448	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,417.00000	9,446	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,500.00000	2,469	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			16.00000	14	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			678.00000	649	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			194.00000	194	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			24.00000	20	27.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,540.00000	3,566	27.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			8.00000	7	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,524.00000	5,552	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	0	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,517.00000	9,546	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,574.00000	1,543	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			40.00000	38	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			710.00000	682	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			176.00000	178	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			8.00000	7	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,474.00000	5,502	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			3.00000	3	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,469.00000	7,498	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,467.00000	9,496	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,795.00000	2,765	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	10	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,817.00000	1,785	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			33.00000	31	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			889.00000	863	16.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.55	Put			105.00000	109	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			334.00000	305	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			550.00000	550	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			28.00000	24	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,244.00000	3,269	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			9.00000	8	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,225.00000	5,253	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			4.00000	3	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,220.00000	7,248	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,217.00000	9,246	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,894.00000	2,864	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			10.00000	9	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,914.00000	1,883	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			30.00000	28	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			967.00000	942	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			83.00000	87	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			369.00000	338	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			485.00000	483	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			30.00000	26	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,146.00000	3,171	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			10.00000	8	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,126.00000	5,154	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			4.00000	3	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,120.00000	7,148	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,117.00000	9,146	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,290.00000	3,260	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	6	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,304.00000	2,273	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			20.00000	18	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,333.00000	1,302	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			49.00000	48	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			557.00000	526	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			273.00000	271	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			39.00000	33	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,755.00000	2,779	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			12.00000	10	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,728.00000	4,755	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			5.00000	4	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,721.00000	6,749	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,717.00000	8,746	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,340.00000	3,310	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	5	28.53	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 14/12/2009 Currency Future	10.00	Call			2,353.00000	2,322	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			19.00000	17	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,381.00000	1,350	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			47.00000	46	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			586.00000	555	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			252.00000	250	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			12.00000	10	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,678.00000	4,706	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			5.00000	4	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,671.00000	6,699	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,667.00000	8,696	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,191.00000	3,161	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			7.00000	6	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,206.00000	2,175	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			22.00000	21	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,238.00000	1,207	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			54.00000	53	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			503.00000	471	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			319.00000	316	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			37.00000	31	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,853.00000	2,876	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			11.00000	10	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,827.00000	4,855	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			4.00000	3	35.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,820.00000	6,849	35.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,817.00000	8,846	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,092.00000	3,062	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	7	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,109.00000	2,078	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			25.00000	23	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,143.00000	1,113	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			59.00000	58	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			453.00000	419	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			369.00000	365	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			34.00000	29	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,950.00000	2,974	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			11.00000	9	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,927.00000	4,954	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			4.00000	3	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,920.00000	6,949	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,917.00000	8,946	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,943.00000	2,913	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	8	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,963.00000	1,932	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		29.00000	27	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,008.00000	983	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		74.00000	78	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		31.00000	26	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,097.00000	3,122	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		10.00000	8	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,076.00000	5,104	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		4.00000	3	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,070.00000	7,098	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,067.00000	9,096	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,746.00000	2,715	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	11	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		851.00000	825	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		117.00000	121	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		9.00000	8	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,275.00000	5,303	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,267.00000	9,296	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,451.00000	2,420	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		17.00000	15	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,477.00000	1,446	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		43.00000	42	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		646.00000	617	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		212.00000	212	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		23.00000	20	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,589.00000	3,615	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		8.00000	7	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,574.00000	5,602	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		3.00000	2	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,569.00000	7,598	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		1.00000	0	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,567.00000	9,596	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,390.00000	3,360	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		6.00000	5	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,402.00000	2,371	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		18.00000	16	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,429.00000	1,398	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		45.00000	43	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		615.00000	585	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		231.00000	231	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		13.00000	11	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,629.00000	4,656	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.95	Call		5.00000	4	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,621.00000	6,649	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		1.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,617.00000	8,646	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,489.00000	3,459	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		5.00000	5	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		5.00000	4	34.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,521.00000	6,549	34.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		2.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,518.00000	8,547	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,440.00000	3,410	29.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		6.00000	5	29.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		13.00000	11	30.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,579.00000	4,606	30.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		5.00000	4	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,571.00000	6,599	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		2.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,568.00000	8,596	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,639.00000	3,609	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		5.00000	4	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		15.00000	12	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,381.00000	4,408	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		5.00000	4	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,371.00000	6,400	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		2.00000	1	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,368.00000	8,397	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,688.00000	3,659	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	4	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		15.00000	13	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,331.00000	4,358	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		6.00000	5	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,322.00000	6,350	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		2.00000	2	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,318.00000	8,347	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,738.00000	3,708	30.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		4.00000	4	30.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		6.00000	5	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,272.00000	6,300	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		2.00000	2	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,268.00000	8,297	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,788.00000	3,758	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		4.00000	3	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		16.00000	14	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,232.00000	4,259	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		6.00000	5	34.08	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	18.55	Put		6,222.00000	6,250	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		2.00000	2	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,218.00000	8,247	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,987.00000	3,958	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	3	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		18.00000	16	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,034.00000	4,061	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		3.00000	2	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,019.00000	8,047	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		19.00000	16	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,985.00000	4,011	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		7.00000	5	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,973.00000	6,001	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,937.00000	3,908	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	3	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		18.00000	15	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,084.00000	4,110	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		6.00000	5	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,072.00000	6,100	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		2.00000	2	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,068.00000	8,097	37.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.50960	12.53670		17.22	0.00	0	613.00
£ / R On 15/03/2010 Currency Future	12.55	Call		620.00000	580	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		634.00000	620	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		601.00000	561	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		665.00000	652	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		641.00000	599	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		605.00000	590	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		531.00000	494	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		795.00000	784	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		515.00000	478	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		829.00000	818	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		457.00000	422	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		970.00000	962	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		500.00000	463	18.24	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		863.00000	854	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		485.00000	449	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		898.00000	889	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		443.00000	409	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,006.00000	999	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		418.00000	384	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,081.00000	1,075	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		430.00000	396	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,044.00000	1,037	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		406.00000	373	19.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.25	Put		1,119.00000	1,113	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		383.00000	351	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,196.00000	1,191	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		341.00000	312	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,355.00000	1,352	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		305.00000	278	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,519.00000	1,519	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		297.00000	271	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,561.00000	1,561	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		289.00000	263	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,603.00000	1,604	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		282.00000	256	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,645.00000	1,647	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		267.00000	243	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,730.00000	1,733	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		247.00000	224	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,861.00000	1,865	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		254.00000	230	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,817.00000	1,821	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,595.00000	1,561	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		108.00000	101	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,409.00000	3,379	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		22.00000	20	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		323.00000	295	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,436.00000	1,435	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		372.00000	341	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,235.00000	1,231	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		186.00000	166	22.60	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,349.00000	2,357	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		351.00000	321	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,314.00000	1,312	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		260.00000	236	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,774.00000	1,777	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		274.00000	249	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,688.00000	1,690	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		332.00000	303	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,395.00000	1,394	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		361.00000	331	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,275.00000	1,271	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		394.00000	362	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,157.00000	1,152	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		314.00000	286	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,477.00000	1,477	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,066.00000	3,037	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		29.00000	27	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.50	Call		2,093.00000	2,064	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		56.00000	54	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,218.00000	1,174	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		181.00000	165	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		208.00000	188	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,171.00000	2,179	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		119.00000	103	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,082.00000	3,094	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		71.00000	60	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,034.00000	4,050	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		41.00000	35	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,004.00000	5,025	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,968.00000	2,938	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		32.00000	29	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,998.00000	1,971	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		62.00000	61	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,143.00000	1,103	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		207.00000	194	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		197.00000	177	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,261.00000	2,267	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		112.00000	98	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,176.00000	3,188	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		67.00000	57	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,131.00000	4,147	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		39.00000	33	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,102.00000	5,123	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,870.00000	2,840	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		34.00000	31	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,907.00000	1,878	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		70.00000	68	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,076.00000	1,035	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		239.00000	225	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		565.00000	526	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		728.00000	717	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		107.00000	92	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,270.00000	3,283	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		64.00000	53	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,227.00000	4,244	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		37.00000	31	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,200.00000	5,222	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,772.00000	2,743	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		36.00000	33	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,816.00000	1,786	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		79.00000	76	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,011.00000	970	16.18	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	11.80	Put			274.00000	260	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			176.00000	156	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,439.00000	2,447	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			101.00000	87	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,364.00000	3,378	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			60.00000	51	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,323.00000	4,341	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			35.00000	30	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,298.00000	5,320	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,626.00000	2,596	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			39.00000	37	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,682.00000	1,650	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			96.00000	90	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			920.00000	878	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			333.00000	318	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			161.00000	143	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,574.00000	2,583	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			93.00000	80	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,507.00000	3,521	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			55.00000	47	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,469.00000	4,487	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			32.00000	28	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,446.00000	5,468	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,724.00000	2,694	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			37.00000	34	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,771.00000	1,741	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			85.00000	81	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			980.00000	938	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			293.00000	279	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			171.00000	152	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,484.00000	2,492	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			98.00000	85	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,412.00000	3,425	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			58.00000	49	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,372.00000	4,390	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			34.00000	29	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,347.00000	5,370	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,017.00000	2,987	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			31.00000	28	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,045.00000	2,017	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			58.00000	58	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,178.00000	1,138	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			191.00000	179	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			203.00000	182	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,216.00000	2,223	22.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.55	Call			115.00000	100	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,129.00000	3,141	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			69.00000	58	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,083.00000	4,099	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			40.00000	34	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,053.00000	5,074	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,821.00000	2,792	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			35.00000	32	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,861.00000	1,832	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			75.00000	72	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,043.00000	1,002	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			256.00000	242	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			548.00000	510	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			761.00000	750	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			181.00000	161	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,394.00000	2,402	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			104.00000	90	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,317.00000	3,330	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			62.00000	52	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,275.00000	4,292	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			36.00000	31	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,249.00000	5,271	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,919.00000	2,889	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	30	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,952.00000	1,924	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			66.00000	65	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,109.00000	1,069	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			222.00000	209	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			583.00000	544	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			696.00000	684	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			192.00000	171	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,305.00000	2,312	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			109.00000	95	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,223.00000	3,235	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			65.00000	55	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,179.00000	4,195	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			38.00000	32	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,151.00000	5,173	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,675.00000	2,645	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			38.00000	35	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,727.00000	1,695	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			90.00000	86	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			950.00000	908	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			313.00000	298	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			166.00000	147	22.89	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.90	Put			2,529.00000	2,538	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			96.00000	82	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,459.00000	3,473	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			57.00000	48	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,420.00000	4,438	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			33.00000	28	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,396.00000	5,419	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			314.00000	286	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,477.00000	1,477	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,261.00000	3,232	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			25.00000	22	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,286.00000	2,257	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			49.00000	47	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,381.00000	1,343	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			145.00000	133	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			733.00000	690	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			496.00000	481	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			229.00000	208	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,993.00000	1,998	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			132.00000	116	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,896.00000	2,906	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			78.00000	66	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,842.00000	3,857	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			46.00000	39	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,809.00000	4,829	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			19.00000	16	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,782.00000	6,807	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			8.00000	7	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,772.00000	8,797	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,115.00000	3,085	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			28.00000	26	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,141.00000	2,112	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			54.00000	52	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,258.00000	1,216	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			171.00000	156	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			663.00000	621	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			577.00000	561	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			122.00000	106	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,035.00000	3,047	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			42.00000	36	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,955.00000	4,976	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			18.00000	16	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,931.00000	6,956	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			8.00000	6	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,921.00000	8,947	30.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.55	Call			17.00000	15	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,031.00000	7,055	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			7.00000	6	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,020.00000	9,046	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			17.00000	15	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,080.00000	7,105	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			7.00000	6	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,070.00000	9,096	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			16.00000	14	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,230.00000	7,255	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			6.00000	5	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,220.00000	9,246	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			16.00000	14	29.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,329.00000	7,354	29.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			6.00000	5	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,319.00000	9,345	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			16.00000	14	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,379.00000	7,404	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			6.00000	5	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,369.00000	9,395	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			16.00000	13	29.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,429.00000	7,454	29.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			6.00000	4	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,419.00000	9,445	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,528.00000	2,499	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			42.00000	39	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			863.00000	821	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			376.00000	361	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			89.00000	76	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,602.00000	3,616	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			31.00000	26	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,544.00000	5,567	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			15.00000	13	30.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,528.00000	7,554	30.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			5.00000	4	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,518.00000	9,545	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			16.00000	14	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,280.00000	7,304	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			6.00000	5	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,269.00000	9,295	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			17.00000	15	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,130.00000	7,155	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			7.00000	5	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,120.00000	9,146	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,164.00000	3,134	22.95	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	9.40	Put		27.00000	25	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,189.00000	2,160	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		52.00000	51	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,299.00000	1,258	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		162.00000	148	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		686.00000	643	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		549.00000	534	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		125.00000	109	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,989.00000	3,000	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		43.00000	37	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,906.00000	4,927	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		18.00000	16	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,881.00000	6,906	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		8.00000	6	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,871.00000	8,897	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,310.00000	3,281	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		24.00000	22	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,334.00000	2,305	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		47.00000	45	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,423.00000	1,385	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		136.00000	126	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		757.00000	715	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		471.00000	455	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		136.00000	119	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,849.00000	2,860	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		47.00000	40	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,760.00000	4,780	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		19.00000	17	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,732.00000	6,757	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		9.00000	7	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,722.00000	8,748	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,359.00000	3,330	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		23.00000	21	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,383.00000	2,353	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		46.00000	44	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,465.00000	1,429	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		129.00000	119	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		783.00000	740	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		446.00000	431	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		140.00000	123	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,803.00000	2,813	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		48.00000	41	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,711.00000	4,731	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		19.00000	17	28.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,683.00000	6,707	28.65	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	21.20	Call		9.00000	7	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,672.00000	8,698	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,213.00000	3,183	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		26.00000	24	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,237.00000	2,208	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		51.00000	49	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,340.00000	1,300	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		153.00000	140	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		709.00000	666	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		522.00000	507	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		129.00000	113	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,942.00000	2,953	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		44.00000	38	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,858.00000	4,878	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		18.00000	16	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,832.00000	6,856	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		8.00000	7	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,821.00000	8,847	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		18.00000	15	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,981.00000	7,006	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		7.00000	6	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,971.00000	8,996	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,480.00000	2,450	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		43.00000	41	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,551.00000	1,516	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		114.00000	107	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		835.00000	793	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		399.00000	383	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		87.00000	74	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,650.00000	3,664	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		30.00000	26	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,593.00000	5,616	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		15.00000	13	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,578.00000	7,603	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		5.00000	4	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,568.00000	9,594	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,431.00000	2,402	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		45.00000	42	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,508.00000	1,472	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		121.00000	113	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		809.00000	766	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		422.00000	407	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		84.00000	72	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,698.00000	3,712	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		29.00000	25	27.12	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	18.15	Put		5,642.00000	5,666	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		15.00000	13	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,628.00000	7,653	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		5.00000	4	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,618.00000	9,644	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,577.00000	2,548	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		40.00000	38	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,638.00000	1,605	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		102.00000	96	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		891.00000	849	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		354.00000	339	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		471.00000	435	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		934.00000	925	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		91.00000	78	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,554.00000	3,568	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		31.00000	27	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,495.00000	5,517	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		15.00000	13	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,479.00000	7,504	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		5.00000	4	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,469.00000	9,495	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,507.00000	3,478	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		20.00000	18	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		152.00000	134	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,665.00000	2,675	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		52.00000	44	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,566.00000	4,585	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		20.00000	18	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,534.00000	6,558	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		10.00000	8	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,523.00000	8,549	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		144.00000	127	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,757.00000	2,767	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		49.00000	42	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,663.00000	4,682	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		20.00000	17	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,633.00000	6,657	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		9.00000	8	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,622.00000	8,648	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,458.00000	3,428	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		21.00000	19	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		148.00000	130	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,711.00000	2,721	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		51.00000	43	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,614.00000	4,633	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.10	Call			20.00000	17	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,583.00000	6,608	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			9.00000	8	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,573.00000	8,598	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,605.00000	3,576	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	16	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			21.00000	18	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,434.00000	6,459	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			10.00000	9	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,424.00000	8,449	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,704.00000	3,675	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			17.00000	15	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			22.00000	19	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,335.00000	6,359	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			11.00000	9	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,324.00000	8,350	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,654.00000	3,625	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			18.00000	16	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			21.00000	19	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,384.00000	6,409	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			11.00000	9	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,374.00000	8,399	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,753.00000	3,724	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			16.00000	14	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			22.00000	19	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,285.00000	6,310	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			11.00000	10	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,275.00000	8,300	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,000.00000	3,971	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			13.00000	11	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			24.00000	21	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,037.00000	6,061	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			13.00000	11	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,027.00000	8,052	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,049.00000	4,020	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			12.00000	11	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			24.00000	21	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,988.00000	6,012	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			14.00000	12	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,977.00000	8,002	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,950.00000	3,921	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			14.00000	12	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			23.00000	21	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,087.00000	6,111	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			13.00000	11	30.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.60	Put		8,076.00000	8,101	30.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.71360	12.73940		17.62	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.75	Call		824.00000	750	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		834.00000	786	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		805.00000	731	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		865.00000	818	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		844.00000	769	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		804.00000	755	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		734.00000	663	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		995.00000	949	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		718.00000	647	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		1,028.00000	983	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		656.00000	588	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,167.00000	1,124	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		951.00000	876	17.22	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		661.00000	613	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		702.00000	632	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,062.00000	1,018	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		614.00000	548	19.07	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,274.00000	1,234	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		405.00000	354	21.14	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,066.00000	2,040	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		123.00000	98	25.27	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,883.00000	4,884	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		686.00000	617	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,097.00000	1,053	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		641.00000	574	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,202.00000	1,160	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		627.00000	561	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,238.00000	1,197	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		600.00000	535	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,311.00000	1,271	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		575.00000	511	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,385.00000	1,347	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		528.00000	467	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,538.00000	1,503	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		475.00000	418	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,736.00000	1,705	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		466.00000	409	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,776.00000	1,746	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		447.00000	392	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,858.00000	1,829	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		438.00000	384	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,899.00000	1,871	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		413.00000	361	21.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Put			2,024.00000	1,998	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			421.00000	369	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,982.00000	1,955	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			506.00000	446	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,616.00000	1,583	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			562.00000	499	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,423.00000	1,386	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			539.00000	477	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,499.00000	1,464	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			551.00000	488	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,461.00000	1,425	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			495.00000	437	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,656.00000	1,623	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			456.00000	401	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,817.00000	1,787	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			430.00000	376	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,940.00000	1,913	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			485.00000	427	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,696.00000	1,664	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			517.00000	456	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,577.00000	1,543	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			485.00000	427	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,696.00000	1,664	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			495.00000	437	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,656.00000	1,623	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			539.00000	477	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,499.00000	1,464	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			587.00000	523	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,348.00000	1,309	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			375.00000	327	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,236.00000	2,213	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			998.00000	924	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			608.00000	560	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			786.00000	714	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			897.00000	850	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			277.00000	237	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,888.00000	2,874	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			190.00000	160	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,801.00000	3,796	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			130.00000	105	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,741.00000	4,741	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			89.00000	68	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,700.00000	5,704	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,022.00000	948	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			582.00000	534	16.98	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 14/06/2010 Currency Future	15.30	Call			283.00000	242	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,843.00000	2,829	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			193.00000	163	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,754.00000	3,749	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			133.00000	107	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,693.00000	4,694	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			91.00000	69	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,651.00000	5,656	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,164.00000	4,136	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			25.00000	22	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,709.00000	2,671	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			69.00000	57	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,430.00000	1,362	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			290.00000	248	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			208.00000	176	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,569.00000	3,562	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			118.00000	94	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,979.00000	4,980	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			65.00000	48	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,425.00000	6,435	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			30.00000	24	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,891.00000	7,911	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,602.00000	4,574	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			12.00000	11	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,141.00000	3,110	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			52.00000	47	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,767.00000	1,707	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			178.00000	144	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			864.00000	789	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			775.00000	726	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			246.00000	210	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,157.00000	3,146	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			141.00000	115	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,551.00000	4,551	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			80.00000	60	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,991.00000	5,996	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			38.00000	30	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,449.00000	7,466	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,847.00000	4,820	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			8.00000	7	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,384.00000	3,354	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			45.00000	40	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,970.00000	1,916	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			131.00000	102	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			974.00000	900	17.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put			635.00000	586	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			272.00000	232	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,932.00000	2,919	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			156.00000	129	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,316.00000	4,315	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			87.00000	66	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,748.00000	5,753	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			43.00000	33	26.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,204.00000	7,220	26.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,287.00000	3,256	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			48.00000	43	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,330.00000	2,283	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			91.00000	69	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,501.00000	1,435	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			262.00000	222	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			928.00000	854	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			689.00000	640	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			390.00000	340	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,150.00000	2,126	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			261.00000	223	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,022.00000	3,009	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			180.00000	152	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,941.00000	3,938	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,424.00000	2,379	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			85.00000	66	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,575.00000	1,510	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			235.00000	197	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			187.00000	157	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,847.00000	3,844	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			127.00000	103	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,788.00000	4,789	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,433.00000	3,403	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			44.00000	39	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,471.00000	2,428	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			82.00000	64	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,612.00000	1,549	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			223.00000	185	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			120.00000	96	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,931.00000	4,932	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			355.00000	308	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,365.00000	2,344	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			237.00000	202	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,248.00000	3,238	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			165.00000	138	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,176.00000	4,174	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.75	Call			111.00000	88	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,122.00000	5,124	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			320.00000	276	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,580.00000	2,562	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			216.00000	183	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,476.00000	3,469	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			149.00000	123	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,410.00000	4,409	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			101.00000	79	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,362.00000	5,365	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,044.00000	3,013	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			55.00000	49	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,097.00000	2,046	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			107.00000	82	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,326.00000	1,259	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			337.00000	295	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			289.00000	248	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,799.00000	2,784	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			197.00000	166	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,707.00000	3,703	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			135.00000	110	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,646.00000	4,646	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			92.00000	71	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,603.00000	5,607	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,900.00000	2,866	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			61.00000	53	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,236.00000	1,166	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			397.00000	353	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			769.00000	696	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			929.00000	883	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,852.00000	2,817	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			63.00000	54	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,929.00000	1,873	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			139.00000	110	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,207.00000	1,137	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			418.00000	373	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			751.00000	679	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			962.00000	916	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			266.00000	228	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,977.00000	2,964	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			183.00000	154	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,894.00000	3,891	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			125.00000	100	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,836.00000	4,837	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			86.00000	65	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.45	Put		5,796.00000	5,801	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,756.00000	2,720	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		67.00000	56	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,847.00000	1,789	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		158.00000	126	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,151.00000	1,080	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		462.00000	416	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		256.00000	219	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,067.00000	3,055	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		177.00000	149	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,988.00000	3,985	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		83.00000	62	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,893.00000	5,899	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,661.00000	2,622	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		72.00000	59	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,098.00000	1,025	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		508.00000	461	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		171.00000	144	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,082.00000	4,080	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		116.00000	92	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,026.00000	5,028	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,948.00000	2,915	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		59.00000	51	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,012.00000	1,959	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		123.00000	95	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,265.00000	1,196	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		376.00000	333	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,093.00000	3,062	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		53.00000	48	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,143.00000	2,090	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		104.00000	76	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,360.00000	1,291	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		321.00000	277	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		294.00000	253	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,755.00000	2,739	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		200.00000	169	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,661.00000	3,656	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		138.00000	112	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,599.00000	4,599	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		94.00000	72	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,555.00000	5,559	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,143.00000	2,090	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		104.00000	76	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,360.00000	1,291	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		321.00000	277	16.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call			844.00000	769	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			804.00000	755	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			294.00000	253	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,755.00000	2,739	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,804.00000	2,769	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			65.00000	55	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,888.00000	1,831	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			148.00000	118	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,179.00000	1,108	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			439.00000	394	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			84.00000	63	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,845.00000	5,850	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,807.00000	1,748	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			167.00000	135	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,124.00000	1,052	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			485.00000	438	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			251.00000	214	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,112.00000	3,101	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			174.00000	146	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,035.00000	4,033	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			81.00000	61	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,942.00000	5,947	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,238.00000	3,208	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			49.00000	44	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,283.00000	2,234	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			94.00000	71	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,465.00000	1,398	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			276.00000	235	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			906.00000	832	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			717.00000	668	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			313.00000	270	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,624.00000	2,606	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			212.00000	179	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,522.00000	3,516	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			146.00000	120	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,457.00000	4,457	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			99.00000	77	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,410.00000	5,413	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			52.00000	39	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,862.00000	6,876	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			18.00000	15	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,829.00000	8,851	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,190.00000	2,138	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			100.00000	74	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,395.00000	1,326	16.00	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	11.65	Put			305.00000	262	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			49.00000	38	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,960.00000	6,974	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			18.00000	14	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,928.00000	8,950	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			47.00000	36	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,057.00000	7,072	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			17.00000	13	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,027.00000	9,049	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,996.00000	2,964	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			57.00000	50	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,054.00000	2,002	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			115.00000	88	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,296.00000	1,227	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			356.00000	314	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			233.00000	198	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,293.00000	3,284	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			109.00000	86	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,170.00000	5,172	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			46.00000	35	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,106.00000	7,121	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			16.00000	13	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,077.00000	9,099	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,929.00000	1,873	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			139.00000	110	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,207.00000	1,137	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			418.00000	373	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			751.00000	679	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			962.00000	916	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			220.00000	186	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,430.00000	3,423	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			103.00000	80	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,314.00000	5,317	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			42.00000	33	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,253.00000	7,269	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			15.00000	12	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,226.00000	9,248	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			220.00000	186	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,430.00000	3,423	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			41.00000	32	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,302.00000	7,318	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			15.00000	11	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,275.00000	9,298	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			204.00000	173	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,615.00000	3,609	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.15	Call			96.00000	74	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,506.00000	5,510	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			13.00000	10	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,424.00000	9,447	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,613.00000	2,574	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			74.00000	60	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,728.00000	1,667	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			188.00000	154	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,072.00000	999	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			532.00000	485	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			671.00000	602	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,131.00000	1,088	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			37.00000	29	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,498.00000	7,516	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			13.00000	10	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,474.00000	9,496	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,519.00000	2,476	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			79.00000	63	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,650.00000	1,588	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			211.00000	174	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			35.00000	28	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,596.00000	7,614	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			12.00000	10	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,573.00000	9,596	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,566.00000	2,525	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			77.00000	61	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,689.00000	1,627	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			199.00000	164	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,046.00000	973	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			557.00000	509	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			36.00000	29	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,547.00000	7,565	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			13.00000	10	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,523.00000	9,546	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			98.00000	75	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,458.00000	5,462	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			39.00000	31	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,400.00000	7,417	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			14.00000	11	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,374.00000	9,397	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			224.00000	190	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,385.00000	3,376	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			105.00000	82	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,266.00000	5,269	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			15.00000	12	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.90	Put		9,176.00000	9,198	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,336.00000	3,305	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		46.00000	41	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,377.00000	2,331	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		88.00000	67	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,538.00000	1,473	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		249.00000	209	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		54.00000	41	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,765.00000	6,778	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		19.00000	15	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,730.00000	8,752	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		56.00000	42	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,716.00000	6,728	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		20.00000	16	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,681.00000	8,702	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,190.00000	3,159	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		50.00000	45	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,236.00000	2,186	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		97.00000	72	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		885.00000	810	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		746.00000	697	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		50.00000	38	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,911.00000	6,925	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		18.00000	14	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,879.00000	8,901	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		242.00000	206	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,202.00000	3,192	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		113.00000	90	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,074.00000	5,076	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		48.00000	37	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,009.00000	7,023	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		17.00000	13	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,978.00000	9,000	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		228.00000	194	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,339.00000	3,330	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		107.00000	84	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,218.00000	5,220	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		45.00000	34	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,155.00000	7,171	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		16.00000	12	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,126.00000	9,149	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		35.00000	27	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,645.00000	7,664	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		12.00000	9	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,623.00000	9,646	27.05	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.05	Call			40.00000	31	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,351.00000	7,368	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			14.00000	11	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,325.00000	9,347	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,531.00000	3,500	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			41.00000	37	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			60.00000	45	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,571.00000	6,582	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			22.00000	17	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,532.00000	8,554	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			57.00000	43	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,668.00000	6,679	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			21.00000	16	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,631.00000	8,653	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,482.00000	3,451	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			43.00000	38	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			59.00000	44	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,619.00000	6,630	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			21.00000	17	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,582.00000	8,603	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,629.00000	3,598	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			39.00000	34	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			300.00000	258	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,711.00000	2,695	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			63.00000	47	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,474.00000	6,484	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			23.00000	18	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,433.00000	8,455	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,726.00000	3,696	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			37.00000	32	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			66.00000	50	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,377.00000	6,386	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			24.00000	19	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,335.00000	8,356	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,677.00000	3,647	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			38.00000	33	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			307.00000	264	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,667.00000	2,650	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			144.00000	117	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,504.00000	4,504	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			23.00000	19	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,384.00000	8,405	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,775.00000	3,745	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			36.00000	31	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			68.00000	51	26.28	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	19.00	Put		6,329.00000	6,337	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		25.00000	20	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,285.00000	8,306	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		4,021.00000	3,991	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		31.00000	27	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		77.00000	57	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,088.00000	6,093	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		28.00000	23	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,039.00000	8,059	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,068.00000	4,040	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		29.00000	26	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		361.00000	315	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,322.00000	2,301	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		168.00000	141	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,129.00000	4,128	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		79.00000	58	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,039.00000	6,045	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		29.00000	23	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,990.00000	8,010	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,972.00000	3,941	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		32.00000	28	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		347.00000	301	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,408.00000	2,387	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		162.00000	135	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,223.00000	4,221	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		75.00000	56	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,136.00000	6,142	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		28.00000	22	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,088.00000	8,109	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.14580	11.14670		16.58	334,374.00	30	30,773.00
€ / R On 14/12/2009 Currency Future	11.15	Call		355.00000	352	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		358.00000	356	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		404.00000	401	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		307.00000	305	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		458.00000	455	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		261.00000	260	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		430.00000	428	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		284.00000	282	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		379.00000	376	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		332.00000	330	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		316.00000	312	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		419.00000	417	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		106.00000	102	19.90	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,159.00000	1,157	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.60	Call			13.00000	12	27.38	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,466.00000	3,466	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			265.00000	261	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			518.00000	515	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			281.00000	277	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			484.00000	482	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			77.00000	74	20.85	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,430.00000	1,428	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			235.00000	232	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			589.00000	586	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			186.00000	183	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			740.00000	737	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			209.00000	206	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			663.00000	660	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			176.00000	172	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			779.00000	776	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			166.00000	162	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			819.00000	817	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			198.00000	194	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			701.00000	698	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			148.00000	144	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			902.00000	899	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			250.00000	246	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			553.00000	550	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			335.00000	331	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			388.00000	386	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			157.00000	153	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			860.00000	857	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			298.00000	294	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			451.00000	449	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			222.00000	218	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			625.00000	623	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			132.00000	129	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			986.00000	983	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			125.00000	122	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,028.00000	1,026	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			118.00000	115	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,072.00000	1,069	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			140.00000	136	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			943.00000	941	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			112.00000	108	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,115.00000	1,113	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			100.00000	97	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,204.00000	1,201	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			73.00000	70	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Put		1,477.00000	1,474	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		81.00000	78	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,384.00000	1,382	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		86.00000	82	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,339.00000	1,336	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		66.00000	63	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,569.00000	1,567	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		63.00000	60	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,616.00000	1,614	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		60.00000	57	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,663.00000	1,661	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		57.00000	54	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,710.00000	1,708	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		47.00000	44	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,900.00000	1,899	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		39.00000	37	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,093.00000	2,091	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		33.00000	31	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,286.00000	2,285	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		36.00000	33	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,189.00000	2,188	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		34.00000	32	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,237.00000	2,236	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		34.00000	32	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,237.00000	2,236	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		26.00000	25	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,530.00000	2,529	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		25.00000	24	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,579.00000	2,578	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		27.00000	26	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,481.00000	2,480	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		29.00000	27	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,432.00000	2,431	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		30.00000	28	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,383.00000	2,382	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		29.00000	27	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,432.00000	2,431	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		31.00000	29	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,335.00000	2,333	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		22.00000	21	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,726.00000	2,725	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		37.00000	35	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,141.00000	2,139	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		11.00000	10	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,714.00000	3,715	28.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Call			24.00000	23	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,627.00000	2,627	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			21.00000	19	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,824.00000	2,824	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			19.00000	18	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,922.00000	2,922	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			18.00000	17	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,021.00000	3,021	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			16.00000	16	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,120.00000	3,120	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			36.00000	33	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,189.00000	2,188	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			33.00000	31	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,286.00000	2,285	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			23.00000	22	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,677.00000	2,676	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			21.00000	20	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,775.00000	2,774	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			20.00000	19	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,873.00000	2,873	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			45.00000	42	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,948.00000	1,946	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			41.00000	38	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,044.00000	2,043	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			26.00000	25	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,530.00000	2,529	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			41.00000	38	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,044.00000	2,043	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			22.00000	21	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,726.00000	2,725	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			43.00000	40	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,996.00000	1,995	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			23.00000	22	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,677.00000	2,676	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			21.00000	20	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,775.00000	2,774	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			18.00000	17	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,972.00000	2,971	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			19.00000	18	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,922.00000	2,922	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			49.00000	47	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,853.00000	1,851	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			52.00000	49	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,805.00000	1,803	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			43.00000	40	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put			1,996.00000	1,995	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			27.00000	26	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,481.00000	2,480	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			52.00000	49	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,805.00000	1,803	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			54.00000	51	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,758.00000	1,756	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			45.00000	42	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,948.00000	1,946	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			70.00000	66	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,523.00000	1,521	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			90.00000	87	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,294.00000	1,291	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			66.00000	63	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,569.00000	1,567	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			95.00000	92	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,248.00000	1,246	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			86.00000	82	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,339.00000	1,336	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			70.00000	66	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,523.00000	1,521	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			647.00000	645	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			150.00000	149	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			12.00000	12	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,516.00000	3,516	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			794.00000	793	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			98.00000	97	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			12.00000	11	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,615.00000	3,615	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,622.00000	1,620	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			25.00000	25	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			7.00000	7	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,410.00000	4,411	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	3	33.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,906.00000	5,907	33.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	36.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,405.00000	7,405	36.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,916.00000	1,915	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			19.00000	19	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			580.00000	577	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			183.00000	182	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	8	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,112.00000	4,112	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			3.00000	3	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,607.00000	5,607	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	1	35.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,105.00000	7,106	35.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			106.00000	102	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,159.00000	1,157	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,063.00000	2,062	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			16.00000	16	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			682.00000	680	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			136.00000	135	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			9.00000	9	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,963.00000	3,963	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			4.00000	3	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,457.00000	5,458	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,955.00000	6,956	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,347.00000	3,349	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	3	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,357.00000	2,356	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			11.00000	10	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,378.00000	1,377	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			32.00000	31	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			547.00000	545	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			201.00000	199	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			11.00000	11	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,665.00000	3,665	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			6.00000	6	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,659.00000	4,660	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,447.00000	3,448	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	2	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,456.00000	2,455	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			9.00000	9	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,475.00000	1,474	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			29.00000	28	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			613.00000	611	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			166.00000	165	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			12.00000	11	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,565.00000	3,566	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			6.00000	6	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,560.00000	4,560	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,497.00000	3,498	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	2	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,505.00000	2,504	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			9.00000	8	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,524.00000	1,523	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			27.00000	27	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			6.00000	6	30.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Put			4,510.00000	4,510	30.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,248.00000	3,249	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	3	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,259.00000	2,258	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			12.00000	12	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,282.00000	1,281	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			35.00000	35	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			487.00000	484	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			240.00000	238	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			11.00000	10	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,764.00000	3,764	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			5.00000	5	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,759.00000	4,759	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,149.00000	3,149	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			2.00000	3	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,161.00000	2,160	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			14.00000	14	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,185.00000	1,184	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			39.00000	39	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			10.00000	10	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,863.00000	3,864	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			5.00000	5	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,858.00000	4,859	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,050.00000	3,050	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			3.00000	4	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,090.00000	1,089	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			43.00000	43	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			5.00000	5	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,958.00000	4,959	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,099.00000	3,099	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			3.00000	4	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,112.00000	2,111	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			15.00000	15	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,138.00000	1,137	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			41.00000	41	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	9	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,913.00000	3,914	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			5.00000	5	31.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,908.00000	4,909	31.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,298.00000	3,299	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	3	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,308.00000	2,307	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			11.00000	11	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,330.00000	1,329	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			33.00000	33	18.28	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	10.85	Call			517.00000	514	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			220.00000	218	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			6.00000	5	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,709.00000	4,710	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,397.00000	3,398	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	3	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,407.00000	2,406	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			10.00000	10	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,427.00000	1,426	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			30.00000	30	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			6.00000	6	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,609.00000	4,610	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,547.00000	3,548	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,555.00000	2,554	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			8.00000	8	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,573.00000	1,572	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			26.00000	26	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			7.00000	6	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,460.00000	4,461	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,547.00000	3,548	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,647.00000	3,648	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	2	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,654.00000	2,653	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			7.00000	7	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,670.00000	1,669	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			24.00000	24	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			756.00000	754	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			109.00000	109	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			14.00000	13	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,367.00000	3,367	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			7.00000	7	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,360.00000	4,361	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,847.00000	3,847	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	2	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,852.00000	2,851	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			5.00000	5	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,867.00000	1,865	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			20.00000	20	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			915.00000	913	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			68.00000	68	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			16.00000	15	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,169.00000	3,169	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			8.00000	8	29.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put			4,162.00000	4,162	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,947.00000	3,947	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	1	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,951.00000	2,950	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			4.00000	4	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,965.00000	1,964	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			18.00000	18	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			999.00000	998	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			52.00000	52	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			17.00000	16	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,070.00000	3,070	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			9.00000	9	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,062.00000	4,063	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	2	33.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,056.00000	6,057	33.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,054.00000	8,055	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	2	33.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,156.00000	6,157	33.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,154.00000	8,155	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,747.00000	3,748	32.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	2	32.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,753.00000	2,752	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			6.00000	6	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,768.00000	1,767	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			22.00000	22	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			833.00000	832	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			87.00000	86	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	7	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,261.00000	4,262	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,256.00000	6,256	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,254.00000	8,255	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	34.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,356.00000	6,356	34.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,354.00000	8,355	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,505.00000	6,506	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,504.00000	8,505	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	34.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,605.00000	6,606	34.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,604.00000	8,605	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	35.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,755.00000	6,756	35.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,754.00000	8,755	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	34.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,705.00000	6,706	34.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	0	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,704.00000	8,705	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,455.00000	6,456	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,454.00000	8,455	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,897.00000	3,897	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	1	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,902.00000	2,900	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			5.00000	5	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			956.00000	955	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			60.00000	60	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			3.00000	2	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,106.00000	6,107	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,104.00000	8,105	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,797.00000	3,797	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	2	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,802.00000	2,801	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			6.00000	5	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,817.00000	1,816	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			21.00000	21	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			874.00000	872	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			77.00000	77	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			8.00000	8	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,211.00000	4,212	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	2	33.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,206.00000	6,206	33.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,204.00000	8,205	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,697.00000	3,698	31.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	2	31.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,703.00000	2,702	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			6.00000	6	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,719.00000	1,718	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			23.00000	23	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			7.00000	7	29.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put		4,311.00000	4,311	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	34.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,306.00000	6,306	34.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,304.00000	8,305	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	34.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,655.00000	6,656	34.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	0	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,654.00000	8,655	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,555.00000	6,556	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,554.00000	8,555	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		4,047.00000	4,047	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	1	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	3	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		5,956.00000	5,957	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	37.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		7,954.00000	7,955	37.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,997.00000	3,997	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	1	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		3,001.00000	3,000	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		4.00000	4	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		2,014.00000	2,013	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		18.00000	17	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		1,042.00000	1,041	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		46.00000	46	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		9.00000	9	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,013.00000	4,013	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	3	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,006.00000	6,007	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,004.00000	8,005	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,097.00000	4,097	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	1	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	37.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,904.00000	7,905	37.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,147.00000	4,147	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	1	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		3.00000	3	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,856.00000	5,857	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	37.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,854.00000	7,855	37.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,197.00000	4,197	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	1	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.95	Call		3,198.00000	3,199	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		2.00000	3	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,210.00000	2,209	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		13.00000	13	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,233.00000	1,232	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		37.00000	37	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		10.00000	10	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,814.00000	3,814	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		3.00000	3	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,806.00000	5,807	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	37.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,804.00000	7,805	37.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.32680	11.32510		17.07	0.00	0	2,425.00
€ / R On 15/03/2010 Currency Future	11.35	Call		527.00000	527	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		551.00000	550	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		569.00000	570	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		494.00000	493	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		617.00000	618	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		442.00000	441	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		508.00000	508	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		583.00000	582	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		546.00000	547	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		521.00000	520	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		490.00000	490	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		615.00000	614	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		456.00000	456	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		681.00000	680	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		440.00000	440	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		715.00000	714	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		473.00000	473	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		647.00000	646	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		410.00000	410	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		785.00000	784	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		369.00000	370	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		894.00000	893	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		382.00000	383	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		857.00000	856	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		357.00000	357	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		932.00000	930	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		345.00000	345	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		970.00000	968	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		334.00000	334	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,008.00000	1,007	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		312.00000	312	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,087.00000	1,085	19.30	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	12.60	Call		227.00000	227	20.69	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,502.00000	1,500	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		696.00000	697	16.77	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		371.00000	370	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		323.00000	322	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,047.00000	1,046	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		410.00000	410	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		785.00000	784	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		396.00000	396	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		821.00000	819	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		302.00000	302	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,127.00000	1,125	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		292.00000	292	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,167.00000	1,165	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		283.00000	283	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,208.00000	1,206	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,093.00000	3,094	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		18.00000	17	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,111.00000	2,113	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		36.00000	36	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,199.00000	1,200	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		124.00000	124	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		157.00000	157	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,082.00000	2,080	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		87.00000	87	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,012.00000	3,010	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		53.00000	52	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,978.00000	3,975	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		26.00000	26	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,951.00000	4,949	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,142.00000	3,143	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		17.00000	16	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,160.00000	2,161	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		35.00000	34	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,242.00000	1,243	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		116.00000	116	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		593.00000	594	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		468.00000	467	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		162.00000	161	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,036.00000	2,034	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		90.00000	89	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,965.00000	2,962	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		54.00000	53	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,929.00000	3,927	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		27.00000	27	27.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Put		4,902.00000	4,900	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,240.00000	3,242	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		15.00000	15	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,257.00000	2,259	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		32.00000	32	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,328.00000	1,330	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		103.00000	103	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		643.00000	644	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		417.00000	417	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		170.00000	170	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,945.00000	1,943	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		95.00000	94	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,870.00000	2,868	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		57.00000	56	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,831.00000	3,829	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		29.00000	29	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,804.00000	4,802	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,289.00000	3,291	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	14	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,306.00000	2,308	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		31.00000	31	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,372.00000	1,374	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		97.00000	97	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		669.00000	670	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		394.00000	393	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		175.00000	174	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,900.00000	1,898	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		98.00000	97	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,823.00000	2,820	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		58.00000	57	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,783.00000	3,781	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		30.00000	30	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,755.00000	4,753	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,191.00000	3,192	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		16.00000	16	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,208.00000	2,210	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		33.00000	33	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,285.00000	1,286	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		110.00000	110	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		166.00000	165	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,991.00000	1,988	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		92.00000	92	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,917.00000	2,915	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		55.00000	55	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,880.00000	3,878	26.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.15	Call		28.00000	28	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,853.00000	4,851	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,437.00000	3,439	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		12.00000	12	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,453.00000	2,455	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		28.00000	28	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,506.00000	1,507	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		80.00000	80	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		752.00000	753	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		327.00000	326	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		190.00000	190	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,765.00000	1,763	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		107.00000	106	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,682.00000	2,679	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		62.00000	62	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,637.00000	3,635	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		34.00000	33	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,609.00000	4,607	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,536.00000	3,537	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		11.00000	10	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,551.00000	2,553	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		26.00000	26	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,596.00000	1,598	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		71.00000	71	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		811.00000	813	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		286.00000	286	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		202.00000	201	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,677.00000	1,674	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		113.00000	112	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,588.00000	2,586	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		65.00000	65	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,540.00000	3,538	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		36.00000	36	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,511.00000	4,509	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,486.00000	3,488	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	11	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,502.00000	2,504	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		27.00000	27	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,551.00000	1,552	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		76.00000	75	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		781.00000	782	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		306.00000	306	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		196.00000	195	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,721.00000	1,719	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		110.00000	109	23.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.85	Put		2,635.00000	2,632	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		64.00000	63	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,589.00000	3,586	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		35.00000	34	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,560.00000	4,558	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,338.00000	3,340	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		13.00000	13	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,355.00000	2,357	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		30.00000	30	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,416.00000	1,418	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		91.00000	91	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		180.00000	179	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,855.00000	1,853	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		101.00000	100	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,776.00000	2,773	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		59.00000	59	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,734.00000	3,732	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		31.00000	31	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,706.00000	4,704	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,388.00000	3,389	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		13.00000	12	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,404.00000	2,406	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		29.00000	29	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,461.00000	1,462	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		86.00000	86	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		723.00000	724	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		348.00000	348	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		185.00000	185	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,810.00000	1,808	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		104.00000	103	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,728.00000	2,726	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		61.00000	60	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,686.00000	3,683	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		33.00000	32	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,657.00000	4,655	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,585.00000	3,587	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		10.00000	10	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,600.00000	2,602	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		25.00000	25	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,642.00000	1,643	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		67.00000	66	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		842.00000	844	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		267.00000	267	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		208.00000	207	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,632.00000	1,630	21.11	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	13.75	Call		116.00000	116	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,541.00000	2,539	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		67.00000	67	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,492.00000	3,490	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		37.00000	37	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,462.00000	4,460	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,635.00000	3,636	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		9.00000	9	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,649.00000	2,651	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		24.00000	24	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,688.00000	1,689	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		63.00000	62	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		874.00000	875	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		249.00000	249	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		214.00000	213	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,589.00000	1,587	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		120.00000	119	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,495.00000	2,492	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		69.00000	68	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,444.00000	3,441	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		39.00000	38	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,414.00000	4,412	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,833.00000	3,834	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	7	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,846.00000	2,848	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		21.00000	21	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,873.00000	1,875	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		48.00000	48	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,009.00000	1,011	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		184.00000	184	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		241.00000	241	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,416.00000	1,414	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		135.00000	135	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,310.00000	2,308	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		76.00000	76	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,251.00000	3,249	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		45.00000	44	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,220.00000	4,217	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,981.00000	3,983	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,994.00000	2,996	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	19	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,015.00000	2,016	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	40	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,118.00000	1,120	16.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.35	Put		143.00000	143	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		265.00000	265	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,290.00000	1,288	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		149.00000	148	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,173.00000	2,171	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		83.00000	82	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,108.00000	3,105	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		50.00000	49	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,075.00000	4,072	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		13.00000	12	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,037.00000	6,036	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	6	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,031.00000	8,030	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		12.00000	12	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,187.00000	6,185	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		6.00000	6	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,181.00000	8,179	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,733.00000	3,735	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		8.00000	8	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,748.00000	2,749	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		23.00000	23	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,780.00000	1,782	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		55.00000	55	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		940.00000	941	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		215.00000	215	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		127.00000	127	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,402.00000	2,400	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		42.00000	41	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,317.00000	4,314	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		11.00000	11	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,286.00000	6,284	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	5	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,280.00000	8,279	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		11.00000	11	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,386.00000	6,384	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		5.00000	5	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,380.00000	8,378	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,486.00000	3,488	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	11	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		10.00000	10	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,535.00000	6,533	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		5.00000	4	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,529.00000	8,528	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		10.00000	10	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,635.00000	6,633	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	4	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,629.00000	8,627	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			10.00000	9	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,784.00000	6,783	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	4	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,779.00000	8,777	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			10.00000	10	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,735.00000	6,733	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	4	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,729.00000	8,727	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			11.00000	10	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,485.00000	6,484	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			5.00000	5	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,480.00000	8,478	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,882.00000	3,884	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	7	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,896.00000	2,897	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			21.00000	20	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,920.00000	1,922	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			45.00000	45	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,045.00000	1,046	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			170.00000	170	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			140.00000	139	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,264.00000	2,262	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			46.00000	46	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,171.00000	4,169	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			12.00000	12	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,137.00000	6,135	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			6.00000	6	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,131.00000	8,129	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,932.00000	3,933	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	7	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,945.00000	2,947	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			20.00000	20	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,968.00000	1,969	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			42.00000	42	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,081.00000	1,083	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			156.00000	156	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			144.00000	143	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,219.00000	2,217	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			48.00000	47	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,123.00000	4,121	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			12.00000	12	27.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,087.00000	6,085	27.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			6.00000	6	30.98	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 15/03/2010 Currency Future	19.40	Put		8,081.00000	8,079	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,783.00000	3,785	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		8.00000	8	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,797.00000	2,799	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		22.00000	22	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,827.00000	1,828	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		52.00000	51	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		974.00000	976	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		199.00000	199	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		131.00000	131	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,356.00000	2,354	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		43.00000	43	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,268.00000	4,266	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		12.00000	11	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,236.00000	6,235	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		6.00000	6	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,231.00000	8,229	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		11.00000	11	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,436.00000	6,434	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		5.00000	5	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,430.00000	8,428	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		10.00000	10	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,685.00000	6,683	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		4.00000	4	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,679.00000	8,677	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		10.00000	10	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,585.00000	6,583	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		4.00000	4	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,579.00000	8,578	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,684.00000	3,686	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		9.00000	9	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,699.00000	2,700	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		24.00000	23	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,734.00000	1,735	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		59.00000	59	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		907.00000	908	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		232.00000	231	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		425.00000	425	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		750.00000	748	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		124.00000	123	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,448.00000	2,446	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		40.00000	40	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,365.00000	4,363	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		11.00000	11	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,336.00000	6,334	28.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.65	Call		5.00000	5	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,330.00000	8,328	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,080.00000	4,082	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		5.00000	5	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		13.00000	13	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,938.00000	5,936	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		7.00000	7	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,932.00000	7,930	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,031.00000	4,033	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		6.00000	6	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,044.00000	3,045	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		19.00000	18	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,062.00000	2,064	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		37.00000	37	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,156.00000	1,158	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		131.00000	131	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		153.00000	153	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,128.00000	2,126	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		52.00000	51	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,026.00000	4,024	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		13.00000	13	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,988.00000	5,986	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		7.00000	7	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,982.00000	7,980	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,179.00000	4,181	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		4.00000	4	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		14.00000	14	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,839.00000	5,837	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		7.00000	7	30.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,832.00000	7,830	30.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.50910	11.50520		17.32	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call		62.00000	547	18.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		457.00000	938	18.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		44.00000	518	18.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		538.00000	1,009	18.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		30.00000	492	18.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		625.00000	1,082	18.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		0.00000	4,025	24.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		0.00000	16	24.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		0.00000	3,039	20.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		0.00000	30	20.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		0.00000	2,067	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		0.00000	58	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		0.00000	1,236	16.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		0.00000	227	16.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.50	Call			0.00000	682	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			0.00000	673	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			0.00000	254	21.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			0.00000	2,244	21.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			0.00000	116	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			0.00000	4,107	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			0.00000	57	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			0.00000	6,048	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			0.00000	13	27.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			0.00000	8,004	27.06	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.71100		249.69000		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			301.58200		301.80400		0.00	0.00	0	755.00
ALBI On 04/02/2010 Index Future			307.12300		307.35100		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.63800		128.64000		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			131.00200		131.00400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			303.26100		303.48000		0.00	460,956,720.00	152	695.00
GOVI On 04/02/2010 jGovi			308.83200		309.05800		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.14500		369.12300		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.27691		7.25325		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.47000		8.43600		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.12700		8.05200		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.33800		8.30000		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.57900		8.54000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.54500		8.50100		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.55000		8.49800		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.78800		6.80900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/02/2010 jFra			6.81600		6.81300		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.90700		6.89600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.25800		7.20400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.47400		7.45700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.42900		7.41000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.66300		7.64100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.32800		8.28400		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.45600		8.41200		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.50900		8.45900		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.56500		8.50800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.96200		6.96600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.87900		6.89300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.89900		6.91100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.00900		7.02100		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			292.32000		292.54800		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			297.69000		297.92500		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.30100		7.27000		0.88	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			4.00000	2	0.84	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			621.00000	645	0.84	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.37000		7.35000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			848.00000	811	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			144.00000	143	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.11200		8.09200		7.00	0.00	0	9,370.00
R157 On 05/11/2009 Bond Future	7.50	Call			274.00000	233	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,458.00000	3,523	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.18200		8.16100		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,248.00000	1,190	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,354.00000	3,401	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.23000		8.20700		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,318.00000	3,235	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,906.00000	1,935	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.24500		8.22100		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,341.00000	4,257	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,917.00000	1,944	6.32	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future			8.68600	8.66600		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,851.00000	2,664	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		2,024.00000	2,035	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call		4,360.00000	4,153	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		1,123.00000	1,114	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		58.00000	43	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		12,506.00000	12,689	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call		168.00000	133	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		9,787.00000	9,950	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.72800	8.70800		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		2,294.00000	2,186	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		6,901.00000	6,988	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.76200	8.74100		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		6,463.00000	6,310	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,002.00000	4,051	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.78200	8.76000		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		8,374.00000	8,213	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		3,830.00000	3,879	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.17700	8.15700		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		163.00000	136	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		2,953.00000	3,010	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.23700	8.21600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		583.00000	549	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		3,495.00000	3,544	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.28000	8.25800		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,483.00000	2,422	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,565.00000	1,587	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.29100	8.26700		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,765.00000	3,696	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,140.00000	1,157	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.59800	8.57800		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		106.00000	85	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,341.00000	6,431	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.66200	8.64100		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,573.00000	1,506	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		3,997.00000	4,043	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.71000	8.68800		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		4,118.00000	4,028	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,491.00000	2,517	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.73400	8.71200		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,357.00000	5,269	10.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/08/2010 Bond Future	9.25	Put			2,645.00000	2,669	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.61300		8.59300		12.28	992.73	10	2,864.00
R204 On 05/11/2009 Bond Future	7.50	Call			109.00000	87	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,064.00000	7,164	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.66800		8.64700		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,716.00000	1,642	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,423.00000	4,474	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.71200		8.69100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,522.00000	4,427	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,746.00000	2,773	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.73700		8.71500		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,573.00000	5,476	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,587.00000	2,615	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.22200		8.20300		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			121.00000	101	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,568.00000	2,613	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.29400		8.27300		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			462.00000	435	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,013.00000	3,054	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.35300		8.33000		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,373.00000	2,318	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,095.00000	1,111	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.37600		8.35100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,823.00000	2,767	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			973.00000	989	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.75200		8.73200		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			69.00000	54	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,176.00000	8,284	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.80600		8.78500		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,593.00000	1,521	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			4,936.00000	4,992	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.85300		8.83200		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,079.00000	4,978	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,620.00000	2,644	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.88200		8.86000		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,127.00000	6,024	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,462.00000	2,488	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.76000		8.74000		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			94.00000	74	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			6,794.00000	6,902	12.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			8.81200	8.79200		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,905.00000	1,826	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		3,782.00000	3,829	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.85300	8.83200		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,862.00000	4,758	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,306.00000	2,333	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.87800	8.85600		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,276.00000	6,169	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,434.00000	2,461	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.21400	8.19400		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	7.50	Call		292.00000	241	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		6,889.00000	7,016	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call		6,924.00000	6,734	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		235.00000	224	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		33.00000	24	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		11,938.00000	12,107	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		108.00000	83	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		9,296.00000	9,450	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		12,129.00000	11,949	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		16.00000	13	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.23600	8.21600		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,243.00000	1,170	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		8,022.00000	8,126	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		13,797.00000	13,618	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		233.00000	231	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.25100	8.23000		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,727.00000	5,586	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,401.00000	3,445	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.25300	8.23200		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,762.00000	7,617	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,402.00000	3,442	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			299.44000	299.65500		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			304.94100	305.16300		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.50200	6.53100		16.01	0.00	0	4,310.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		196.00000	180	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		215.00000	228	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		223.00000	200	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		192.00000	198	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		252.00000	228	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		171.00000	176	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		282.00000	258	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.40	Put		151.00000	156	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		252.00000	228	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		171.00000	176	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		177.00000	162	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		246.00000	260	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		196.00000	180	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		215.00000	228	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		159.00000	145	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		278.00000	293	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		159.00000	145	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		278.00000	293	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		129.00000	117	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		348.00000	365	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		143.00000	130	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		312.00000	328	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		104.00000	94	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		423.00000	442	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		104.00000	94	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		423.00000	442	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		116.00000	105	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		385.00000	403	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		116.00000	105	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		385.00000	403	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		94.00000	85	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		463.00000	483	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		282.00000	258	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		151.00000	156	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		314.00000	290	16.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		133.00000	138	16.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		143.00000	130	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		312.00000	328	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		348.00000	323	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		117.00000	121	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		348.00000	323	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		117.00000	121	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		383.00000	358	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		102.00000	106	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		94.00000	85	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		463.00000	483	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		76.00000	68	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		545.00000	566	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		62.00000	56	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		631.00000	654	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		51.00000	45	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		720.00000	743	19.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Call			42.00000	37	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			811.00000	835	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			85.00000	76	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			504.00000	524	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			69.00000	62	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			588.00000	610	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			56.00000	50	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			675.00000	698	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			85.00000	76	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			504.00000	524	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			56.00000	50	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			675.00000	698	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			46.00000	41	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			765.00000	789	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			69.00000	62	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			588.00000	610	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,681.00000	5,652	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,181.00000	4,152	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,681.00000	2,652	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,188.00000	1,159	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			7.00000	7	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			7.00000	7	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,826.00000	1,855	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,320.00000	3,349	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,819.00000	4,848	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	43.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,319.00000	6,348	43.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,931.00000	5,902	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,431.00000	4,402	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,931.00000	2,902	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,435.00000	1,406	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			4.00000	4	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			11.00000	9	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,580.00000	1,607	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			2.00000	1	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,071.00000	3,099	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	36.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,569.00000	4,598	36.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	42.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,069.00000	6,098	42.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,981.00000	5,952	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,481.00000	4,452	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,981.00000	2,952	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,484.00000	1,455	24.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		3.00000	3	24.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		11.00000	10	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,530.00000	1,558	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		2.00000	1	30.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,021.00000	3,049	30.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,519.00000	4,548	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	42.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,019.00000	6,048	42.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		498.00000	472	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		67.00000	70	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		420.00000	395	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		89.00000	93	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		667.00000	641	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		36.00000	39	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		581.00000	554	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		50.00000	52	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		459.00000	433	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		78.00000	81	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		420.00000	395	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		89.00000	93	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		539.00000	513	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		58.00000	61	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		314.00000	290	16.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		133.00000	138	16.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		624.00000	597	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		43.00000	45	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,181.00000	3,152	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,181.00000	2,152	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	33.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,820.00000	3,849	33.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,819.00000	5,848	41.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,819.00000	7,848	47.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,081.00000	4,052	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,081.00000	3,052	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,082.00000	2,053	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,090.00000	1,061	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			9.00000	9	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			7.00000	6	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,926.00000	1,954	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			1.00000	1	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,920.00000	3,949	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	41.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,919.00000	5,948	41.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	48.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,919.00000	7,948	48.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,031.00000	4,002	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,031.00000	3,002	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,032.00000	2,003	28.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	28.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,041.00000	1,012	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			10.00000	10	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			6.00000	5	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,975.00000	2,003	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,970.00000	3,999	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	41.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,969.00000	5,998	41.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,969.00000	7,998	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,981.00000	3,952	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,982.00000	1,953	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	1	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			992.00000	964	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			11.00000	12	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			6.00000	5	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,025.00000	2,053	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			1.00000	1	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,020.00000	4,049	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,019.00000	8,048	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,931.00000	3,902	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,932.00000	1,903	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		1.00000	1	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		944.00000	916	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		13.00000	14	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		5.00000	5	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,074.00000	2,103	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	34.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,070.00000	4,099	34.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,069.00000	8,098	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,881.00000	3,852	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,881.00000	2,852	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,882.00000	1,853	27.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	1	27.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		897.00000	869	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		16.00000	17	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		5.00000	4	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,124.00000	2,152	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	34.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,120.00000	4,149	34.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	42.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,119.00000	6,148	42.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,119.00000	8,148	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,131.00000	4,102	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,131.00000	3,102	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,131.00000	2,102	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,139.00000	1,110	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		8.00000	8	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		7.00000	6	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,876.00000	1,904	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,870.00000	3,899	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	41.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,869.00000	5,898	41.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	48.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,869.00000	7,898	48.16	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,831.00000	3,802	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,831.00000	2,802	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,832.00000	1,804	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			1.00000	2	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			850.00000	822	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			19.00000	20	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			5.00000	4	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,174.00000	2,202	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			1.00000	1	34.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,170.00000	4,199	34.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	42.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,169.00000	6,198	42.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,169.00000	8,198	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,781.00000	3,752	24.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,781.00000	2,752	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,783.00000	1,754	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			2.00000	2	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			803.00000	776	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			22.00000	24	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			4.00000	4	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,223.00000	2,252	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			1.00000	0	34.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,220.00000	4,248	34.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	42.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,219.00000	6,248	42.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,219.00000	8,248	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,631.00000	3,602	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,631.00000	2,602	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,633.00000	1,604	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			2.00000	2	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			4.00000	3	27.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,373.00000	2,401	27.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			1.00000	0	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,370.00000	4,398	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	43.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,369.00000	6,398	43.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	48.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,369.00000	8,398	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,731.00000	3,702	24.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	24.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,731.00000	2,702	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,733.00000	1,704	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			2.00000	2	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			757.00000	730	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			26.00000	28	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			4.00000	4	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,273.00000	2,302	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			1.00000	0	34.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,270.00000	4,298	34.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	42.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			6,269.00000	6,298	42.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			8,269.00000	8,298	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			3,681.00000	3,652	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			1,683.00000	1,654	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			2.00000	2	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			712.00000	685	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			31.00000	33	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			4.00000	3	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			2,323.00000	2,351	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			1.00000	0	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			4,320.00000	4,348	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			8,319.00000	8,348	48.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.55450		6.58160		17.10	65,545.00	10	118.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			307.00000	292	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			325.00000	338	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			330.00000	312	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			298.00000	307	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			354.00000	336	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			273.00000	281	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			380.00000	361	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			248.00000	256	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			288.00000	274	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			357.00000	369	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			307.00000	292	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			325.00000	338	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			270.00000	257	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			389.00000	402	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			270.00000	257	17.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.70	Put		389.00000	402	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		238.00000	226	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		457.00000	472	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		254.00000	241	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		422.00000	436	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		238.00000	226	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		457.00000	472	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		210.00000	199	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		529.00000	545	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		224.00000	212	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		492.00000	508	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		198.00000	187	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		566.00000	583	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		407.00000	388	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		225.00000	233	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		464.00000	445	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		183.00000	190	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		186.00000	176	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		605.00000	622	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		165.00000	156	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		683.00000	701	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		527.00000	508	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		146.00000	153	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		561.00000	541	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		129.00000	136	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		495.00000	476	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		164.00000	171	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		435.00000	416	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		203.00000	211	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		632.00000	611	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		100.00000	107	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		669.00000	648	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		87.00000	94	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		596.00000	575	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		114.00000	121	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		527.00000	508	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		146.00000	153	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		464.00000	445	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		183.00000	190	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,182.00000	4,155	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,182.00000	3,155	30.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,183.00000	2,158	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		2.00000	4	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,199.00000	1,172	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		17.00000	17	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		46.00000	43	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,864.00000	1,889	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,824.00000	3,850	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,820.00000	5,847	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	36.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,819.00000	7,846	36.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,082.00000	4,055	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,082.00000	3,055	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	1	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,085.00000	2,059	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		3.00000	4	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,101.00000	1,075	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		20.00000	21	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		42.00000	40	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,961.00000	1,985	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	4	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,923.00000	3,950	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,920.00000	5,947	32.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	36.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,919.00000	7,946	36.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,032.00000	4,005	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,032.00000	3,005	31.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	1	31.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,036.00000	2,009	24.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		4.00000	5	24.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,053.00000	1,027	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		21.00000	22	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		41.00000	38	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,009.00000	2,034	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	4	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,973.00000	4,000	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,970.00000	5,997	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,969.00000	7,996	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,982.00000	3,955	25.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	25.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,982.00000	2,955	31.09	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	3.60	Put		0.00000	1	31.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,987.00000	1,960	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		5.00000	5	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,005.00000	981	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		23.00000	27	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		39.00000	36	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,058.00000	2,082	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,023.00000	4,050	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,020.00000	6,047	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,019.00000	8,046	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,005.00000	981	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		23.00000	27	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,882.00000	3,855	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,882.00000	2,856	30.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	1	30.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,888.00000	1,860	23.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		6.00000	6	23.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		915.00000	893	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		34.00000	38	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		35.00000	32	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,153.00000	2,178	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,123.00000	4,149	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,120.00000	6,147	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,119.00000	8,146	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,932.00000	3,905	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,932.00000	2,905	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	1	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,937.00000	1,910	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		6.00000	5	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		960.00000	937	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		28.00000	32	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		37.00000	34	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,105.00000	2,130	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,073.00000	4,099	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,070.00000	6,097	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,069.00000	8,096	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,132.00000	4,105	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,132.00000	3,105	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,134.00000	2,108	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	4	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,150.00000	1,123	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		18.00000	19	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		44.00000	41	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,912.00000	1,937	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	5	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,874.00000	3,900	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,870.00000	5,897	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,869.00000	7,896	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,832.00000	3,805	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,832.00000	2,806	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	1	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,838.00000	1,811	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		6.00000	6	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		872.00000	849	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		40.00000	45	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		33.00000	30	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,201.00000	2,226	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	4	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,172.00000	4,199	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,170.00000	6,197	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,169.00000	8,196	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,732.00000	3,705	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,732.00000	2,706	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	1	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,739.00000	1,712	21.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		8.00000	7	21.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		788.00000	766	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		56.00000	61	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		29.00000	27	25.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,298.00000	2,322	25.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	3	29.12	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	10.85	Put		4,272.00000	4,299	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,270.00000	6,297	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,269.00000	8,296	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,632.00000	3,605	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,632.00000	2,606	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	2	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,640.00000	1,613	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		9.00000	9	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		707.00000	686	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		76.00000	82	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		26.00000	24	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,394.00000	2,419	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,372.00000	4,399	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,370.00000	6,397	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,369.00000	8,396	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,682.00000	3,655	27.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	27.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,682.00000	2,656	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	1	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,690.00000	1,663	21.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		8.00000	8	21.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		747.00000	726	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		65.00000	71	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		28.00000	25	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,346.00000	2,371	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		4.00000	3	29.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,322.00000	4,349	29.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,320.00000	6,347	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,319.00000	8,346	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,782.00000	3,755	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,782.00000	2,756	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	1	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,789.00000	1,761	22.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		7.00000	7	22.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		829.00000	807	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		48.00000	53	16.66	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 15/03/2010 Currency Future	8.80	Call		31.00000	29	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,249.00000	2,274	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,222.00000	4,249	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,220.00000	6,247	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,219.00000	8,246	36.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.59910	6.62380		17.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		412.00000	397	17.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		389.00000	397	17.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		435.00000	419	17.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		361.00000	370	17.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		459.00000	442	17.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		335.00000	343	17.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		372.00000	359	18.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		449.00000	460	18.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,124.00000	4,099	33.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	33.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,125.00000	3,101	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		2.00000	2	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,132.00000	2,108	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		8.00000	9	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,166.00000	1,141	16.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		42.00000	42	16.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		88.00000	84	24.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,964.00000	1,985	24.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		20.00000	19	27.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,897.00000	3,920	27.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,880.00000	5,905	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	2	32.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,878.00000	7,902	32.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,074.00000	4,049	33.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	33.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,075.00000	3,051	27.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		2.00000	2	27.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,083.00000	2,059	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		9.00000	9	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,119.00000	1,094	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		46.00000	45	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		85.00000	82	24.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		2,011.00000	2,033	24.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		20.00000	18	27.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,946.00000	3,969	27.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.55	Call			4.00000	4	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,930.00000	5,954	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			2.00000	2	32.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,928.00000	7,952	32.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,024.00000	3,999	33.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	33.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,026.00000	3,001	27.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			2.00000	2	27.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,034.00000	2,009	21.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			10.00000	10	21.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,073.00000	1,048	16.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			49.00000	49	16.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			83.00000	80	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			2,059.00000	2,080	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			19.00000	18	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,995.00000	4,019	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			4.00000	3	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,980.00000	6,004	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			2.00000	2	32.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,978.00000	8,002	32.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			3,974.00000	3,949	33.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	33.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			2,976.00000	2,951	27.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			2.00000	2	27.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			1,984.00000	1,960	21.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			11.00000	11	21.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,027.00000	1,005	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			53.00000	56	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			391.00000	377	17.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			417.00000	428	17.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			80.00000	76	24.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			2,106.00000	2,127	24.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			19.00000	17	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			4,045.00000	4,068	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			4.00000	3	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			6,030.00000	6,054	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			2.00000	1	32.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			8,028.00000	8,052	32.26	0.00	0	0.00

**Total for Derivatives:**

**569,352,054.53**

**14,069**

**955,425.00**

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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<b>Grand Total:</b>								<b>569,352,054.53</b>	<b>14,069</b>	<b>955,425.00</b>
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