



Daily MTM Report

Daily summary for 08/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.28400	7.29400			0.00	0	0.00
R155 On 31/08/2011 Bond			7.32500	7.35000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.02000	8.04500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59000	8.62500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.09000	8.11500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.50000	8.53500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.51500	8.54500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.13000	8.15500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.66000	8.68500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.67000	8.69000			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			8.13000	8.16500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.54590	7.60330		16.94	329,846,380.80	43,712	307,812.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		74.00000	45	17.66	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		71.00000	99	17.66	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		55.00000	31	18.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		101.00000	135	18.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		29.00000	15	19.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		175.00000	219	19.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		15.00000	7	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		261.00000	311	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		21.00000	10	20.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		217.00000	264	20.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		2.00000	1	26.37	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		598.00000	655	26.37	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		11.00000	5	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		307.00000	359	22.02	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		5.00000	2	23.47	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		402.00000	456	23.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		8.00000	3	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		354.00000	407	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		0.00000	0	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		997.00000	1,054	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		3.00000	1	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		500.00000	555	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		2.00000	1	25.64	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		549.00000	605	25.64	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		4.00000	2	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		451.00000	506	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		21.00000	10	20.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		217.00000	264	20.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		8.00000	3	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		354.00000	407	22.74	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		178.00000	128	18.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		25.00000	32	18.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		1.00000	0	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		648.00000	705	27.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.50	Call			139.00000	93	17.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			36.00000	47	17.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			1.00000	0	27.82	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			698.00000	754	27.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,097.00000	1,154	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			1.00000	0	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			747.00000	804	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			1.00000	0	29.27	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			797.00000	854	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	37.24	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,347.00000	1,404	37.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	29.99	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			847.00000	904	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			0.00000	0	30.72	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			897.00000	954	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			358.00000	301	20.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			5.00000	5	20.48	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			0.00000	0	34.34	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			1,147.00000	1,204	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			847.00000	904	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			0.00000	0	32.89	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			1,047.00000	1,104	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,197.00000	1,254	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,097.00000	1,154	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			0.00000	0	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			947.00000	1,004	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			0.00000	0	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,297.00000	1,354	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,447.00000	1,504	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	39.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,597.00000	1,654	39.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	40.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,697.00000	1,754	40.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,797.00000	1,854	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	40.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,747.00000	1,804	40.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	42.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			2,047.00000	2,104	42.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	48.10	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,797.00000	2,854	48.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,197.00000	2,254	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	45.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,447.00000	2,504	45.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	44.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,247.00000	2,304	44.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	43.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,097.00000	2,154	43.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	43.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			2,147.00000	2,204	43.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	44.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,297.00000	2,354	44.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	44.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,297.00000	2,354	44.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	47.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,647.00000	2,704	47.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	47.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,697.00000	2,754	47.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	47.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,747.00000	2,804	47.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	47.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,747.00000	2,804	47.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	48.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,897.00000	2,954	48.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	50.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			3,097.00000	3,154	50.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	51.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,347.00000	3,404	51.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	61.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,397.00000	5,454	61.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,247.00000	3,304	51.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	50.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,197.00000	3,254	50.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	50.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			3,147.00000	3,204	50.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	48.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,847.00000	2,904	48.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	46.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,597.00000	2,654	46.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	49.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,997.00000	3,054	49.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	49.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,047.00000	3,104	49.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	46.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,497.00000	2,554	46.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	44.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,347.00000	2,404	44.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	46.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,547.00000	2,604	46.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,947.00000	3,004	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	49.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,997.00000	3,054	49.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,247.00000	3,304	51.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,947.00000	3,004	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	47.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,697.00000	2,754	47.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	46.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,597.00000	2,654	46.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	45.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,397.00000	2,454	45.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	54.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,697.00000	3,754	54.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,997.00000	2,054	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	43.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,097.00000	2,154	43.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,197.00000	2,254	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	48.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,797.00000	2,854	48.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	42.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,947.00000	2,004	42.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	42.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			2,047.00000	2,104	42.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	41.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,897.00000	1,954	41.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	46.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,497.00000	2,554	46.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,297.00000	3,354	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	52.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,397.00000	3,454	52.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	46.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,547.00000	2,604	46.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	52.61	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 14/09/2009 Currency Future	11.05	Put		3,447.00000	3,504	52.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	53.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,547.00000	3,604	53.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	50.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		3,197.00000	3,254	50.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	52.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,447.00000	3,504	52.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	54.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,647.00000	3,704	54.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,297.00000	3,354	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	52.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,497.00000	3,554	52.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	45.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,447.00000	2,504	45.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	52.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,497.00000	3,554	52.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	53.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,597.00000	3,654	53.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	49.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		3,047.00000	3,104	49.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	53.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,547.00000	3,604	53.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	54.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,747.00000	3,804	54.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		0.00000	0	39.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,547.00000	1,604	39.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,847.00000	1,904	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	42.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,947.00000	2,004	42.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		0.00000	0	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,497.00000	1,554	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,797.00000	1,854	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		0.00000	0	40.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,647.00000	1,704	40.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,847.00000	1,904	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	44.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,247.00000	2,304	44.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	44.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,347.00000	2,404	44.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		0.00000	0	39.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,597.00000	1,654	39.74	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 14/09/2009 Currency Future	9.60	Call			0.00000	0	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,997.00000	2,054	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,447.00000	1,504	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,397.00000	1,454	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,497.00000	1,554	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,203.00000	4,146	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,703.00000	2,646	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,203.00000	1,146	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	60.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,797.00000	4,854	60.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,297.00000	6,354	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,797.00000	7,854	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,403.00000	4,346	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			2,903.00000	2,846	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,403.00000	1,346	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			40.00000	21	19.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			137.00000	176	19.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	59.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,597.00000	4,654	59.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			6,097.00000	6,154	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,597.00000	7,654	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,453.00000	4,396	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			2,953.00000	2,896	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,453.00000	1,396	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	59.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,547.00000	4,604	59.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			6,047.00000	6,104	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	61.90	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 14/09/2009 Currency Future	15.15	Put			7,547.00000	7,604	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,247.00000	1,304	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	40.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,747.00000	1,804	40.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			703.00000	646	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			0.00000	0	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			220.00000	167	18.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			17.00000	21	18.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			903.00000	846	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			406.00000	349	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			3.00000	3	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			953.00000	896	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			455.00000	398	21.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			2.00000	2	21.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,003.00000	946	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			505.00000	447	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			1.00000	1	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	56.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,997.00000	4,054	56.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	60.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,997.00000	5,054	60.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	57.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			4,097.00000	4,154	57.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	60.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			5,097.00000	5,154	60.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			853.00000	796	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	57.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			4,147.00000	4,204	57.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	60.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			5,147.00000	5,204	60.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			803.00000	746	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			311.00000	255	19.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			7.00000	9	19.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	57.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,197.00000	4,254	57.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	60.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,197.00000	5,254	60.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	56.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			4,047.00000	4,104	56.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	60.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			5,047.00000	5,104	60.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,103.00000	1,046	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			604.00000	546	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			1.00000	0	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	55.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,897.00000	3,954	55.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	60.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,897.00000	4,954	60.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,153.00000	1,096	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			654.00000	596	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	55.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,847.00000	3,904	55.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	60.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,847.00000	4,904	60.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,303.00000	1,246	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	59.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,697.00000	4,754	59.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,353.00000	1,296	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	59.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,647.00000	4,704	59.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,253.00000	1,196	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			753.00000	696	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	0	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			265.00000	209	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			11.00000	14	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	60.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,747.00000	4,804	60.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,703.00000	1,646	37.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	37.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	58.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,297.00000	4,354	58.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,753.00000	1,696	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,247.00000	1,304	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	58.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,247.00000	4,304	58.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,753.00000	3,696	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,753.00000	2,696	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,247.00000	6,304	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,653.00000	3,596	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,653.00000	2,596	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,653.00000	1,596	36.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	36.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			654.00000	596	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,347.00000	6,404	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,603.00000	3,546	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,603.00000	2,546	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,603.00000	1,546	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,397.00000	6,454	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,503.00000	3,446	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,503.00000	2,446	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,503.00000	1,446	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,497.00000	6,554	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,353.00000	3,296	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,353.00000	2,296	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,647.00000	6,704	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,303.00000	3,246	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,303.00000	2,246	37.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	37.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,697.00000	6,754	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,203.00000	3,146	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,203.00000	2,146	39.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	55.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,797.00000	3,854	55.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	60.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,297.00000	5,354	60.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,797.00000	6,854	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,253.00000	3,196	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,253.00000	2,196	38.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	38.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	60.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,247.00000	5,304	60.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,747.00000	6,804	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,403.00000	3,346	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,403.00000	2,346	35.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	35.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,597.00000	6,654	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,703.00000	3,646	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,803.00000	3,746	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,803.00000	2,746	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,803.00000	1,746	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			803.00000	746	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,197.00000	6,254	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			3,853.00000	3,796	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			2,853.00000	2,796	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			1,853.00000	1,796	39.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	39.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			6,147.00000	6,204	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,553.00000	3,496	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,553.00000	2,496	33.27	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 14/09/2009 Currency Future	5.05	Put		0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,553.00000	1,496	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		554.00000	497	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		1.00000	1	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	60.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,947.00000	5,004	60.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,447.00000	6,504	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,453.00000	3,396	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,453.00000	2,396	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,547.00000	6,604	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Call		3,953.00000	3,896	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Put		0.00000	0	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Call		1,953.00000	1,896	40.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Put		0.00000	0	40.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Call		0.00000	3,946	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Put		0.00000	0	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Call		0.00000	2,946	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Put		0.00000	0	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Call		0.00000	1,946	41.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Put		0.00000	0	41.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Call		0.00000	0	59.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Put		0.00000	4,554	59.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Call		0.00000	0	61.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Put		0.00000	6,054	61.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.67260	7.73200		19.12	506,077,023.40	65,959	148,219.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		633.00000	586	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		101.00000	113	19.01	567,260,000.00	5,020	5,000.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		596.00000	550	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		114.00000	128	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		325.00000	292	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		293.00000	320	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		301.00000	274	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		319.00000	351	19.60	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		158.00000	142	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		676.00000	720	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		55.00000	49	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,523.00000	1,577	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		282.00000	256	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		350.00000	383	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		248.00000	224	20.32	0.00	0	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Put		416.00000	452	20.32	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		217.00000	196	20.80	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		485.00000	524	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		204.00000	184	21.04	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		522.00000	561	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		232.00000	210	20.56	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		450.00000	487	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		140.00000	126	22.48	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		758.00000	803	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		232.00000	210	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		450.00000	487	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		191.00000	173	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		559.00000	600	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		168.00000	152	21.76	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		636.00000	679	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		168.00000	152	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		636.00000	679	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		1.00000	1	33.62	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,269.00000	5,328	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		14.00000	11	30.36	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,832.00000	2,888	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		2.00000	1	32.97	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,570.00000	4,629	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		29.00000	24	29.17	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,197.00000	2,252	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		204.00000	184	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		522.00000	561	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		527.00000	483	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		145.00000	160	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		264.00000	239	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		382.00000	417	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		83.00000	75	24.64	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,151.00000	1,202	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		93.00000	83	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,061.00000	1,111	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		179.00000	162	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		597.00000	639	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		149.00000	134	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		717.00000	761	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		132.00000	118	22.72	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		800.00000	846	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		117.00000	105	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		885.00000	932	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		110.00000	99	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		928.00000	976	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.45	Call			124.00000	111	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			842.00000	889	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			149.00000	134	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			717.00000	761	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			124.00000	111	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			842.00000	889	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			140.00000	126	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			758.00000	803	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			42.00000	38	28.00	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,810.00000	1,865	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			110.00000	99	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			928.00000	976	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			104.00000	93	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			972.00000	1,021	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			104.00000	93	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			972.00000	1,021	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			88.00000	79	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,106.00000	1,156	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			98.00000	88	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,016.00000	1,065	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			494.00000	451	19.06	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			162.00000	179	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			75.00000	67	25.12	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,243.00000	1,294	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			71.00000	63	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,289.00000	1,341	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			75.00000	67	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,243.00000	1,294	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			79.00000	71	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,197.00000	1,248	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			93.00000	83	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,061.00000	1,111	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			67.00000	60	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,335.00000	1,388	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			58.00000	52	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,476.00000	1,529	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			50.00000	45	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,618.00000	1,672	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			46.00000	41	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,714.00000	1,769	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			44.00000	39	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,762.00000	1,817	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			50.00000	45	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,618.00000	1,672	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			40.00000	36	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 14/12/2009 Currency Future	9.55	Put		1,858.00000	1,914	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		44.00000	39	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,762.00000	1,817	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		32.00000	28	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		2,100.00000	2,155	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		21.00000	18	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,439.00000	2,495	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		25.00000	21	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		2,293.00000	2,349	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		30.00000	26	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,148.00000	2,203	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		30.00000	26	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,148.00000	2,203	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		24.00000	20	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,342.00000	2,397	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		17.00000	14	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,635.00000	2,691	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		15.00000	12	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,733.00000	2,790	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		14.00000	12	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,782.00000	2,839	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		13.00000	10	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,881.00000	2,938	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		10.00000	8	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,078.00000	3,135	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		8.00000	6	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,326.00000	3,383	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		8.00000	6	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,276.00000	3,334	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		9.00000	7	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		3,177.00000	3,235	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		18.00000	15	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,586.00000	2,642	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		16.00000	13	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,684.00000	2,740	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		12.00000	10	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,930.00000	2,987	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		11.00000	9	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		3,029.00000	3,086	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		10.00000	8	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,078.00000	3,135	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		20.00000	17	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,488.00000	2,544	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		23.00000	19	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,391.00000	2,446	29.54	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 14/12/2009 Currency Future	10.55	Call			14.00000	11	30.36	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,832.00000	2,888	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			11.00000	9	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,979.00000	3,036	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			23.00000	19	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,391.00000	2,446	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			7.00000	5	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,425.00000	3,483	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			8.00000	6	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,376.00000	3,433	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			6.00000	5	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,574.00000	3,632	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			7.00000	5	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,475.00000	3,532	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			2.00000	1	32.97	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,570.00000	4,629	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			5.00000	3	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,873.00000	3,931	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			5.00000	4	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,773.00000	3,831	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			3.00000	2	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,271.00000	4,329	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			2.00000	1	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,670.00000	4,729	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			1.00000	1	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,069.00000	5,128	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			1.00000	0	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,469.00000	5,528	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			3.00000	2	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,171.00000	4,230	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,969.00000	5,028	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	1	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,369.00000	5,428	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			61.00000	55	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,429.00000	1,482	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			36.00000	31	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,004.00000	2,059	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			2.00000	2	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,370.00000	4,429	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	0	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,569.00000	5,628	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			39.00000	35	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,907.00000	1,962	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			20.00000	17	29.72	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	10.20	Put		2,488.00000	2,544	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		6.00000	4	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,674.00000	3,731	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		1.00000	1	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,869.00000	4,928	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		83.00000	75	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,151.00000	1,202	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		4.00000	3	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,072.00000	4,130	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		0.00000	0	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,868.00000	5,928	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		1.00000	1	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,769.00000	4,828	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		1.00000	1	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,369.00000	5,428	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,968.00000	6,028	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		4.00000	3	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,972.00000	4,030	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		1.00000	1	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		5,169.00000	5,228	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,768.00000	5,828	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		2.00000	2	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,470.00000	4,529	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		1.00000	1	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,069.00000	5,128	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,668.00000	5,728	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		48.00000	43	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,666.00000	1,720	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		27.00000	23	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,245.00000	2,300	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		4.00000	3	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,022.00000	4,080	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		2.00000	1	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,620.00000	4,679	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		1.00000	1	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,219.00000	5,278	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,818.00000	5,878	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		4.00000	3	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,072.00000	4,130	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		53.00000	47	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,571.00000	1,625	26.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Call			8.00000	6	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,326.00000	3,383	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			4.00000	3	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,922.00000	3,981	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			2.00000	1	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,520.00000	4,579	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,119.00000	5,178	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			61.00000	55	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,429.00000	1,482	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			2.00000	2	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,370.00000	4,429	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			34.00000	29	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,052.00000	2,107	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			9.00000	7	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,227.00000	3,284	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			5.00000	3	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,823.00000	3,881	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			2.00000	2	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,420.00000	4,479	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			1.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,519.00000	5,578	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			6.00000	5	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,574.00000	3,632	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			350.00000	313	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			268.00000	290	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			79.00000	71	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,197.00000	1,248	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			6.00000	5	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,524.00000	3,582	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			3.00000	2	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,121.00000	4,180	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			376.00000	338	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			244.00000	265	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			55.00000	49	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,523.00000	1,577	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			6.00000	4	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,624.00000	3,682	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			3.00000	2	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,221.00000	4,280	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			1.00000	1	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,819.00000	4,878	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,018.00000	6,078	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			3.00000	2	32.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,171.00000	4,230	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,168.00000	6,228	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,068.00000	6,128	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		3.00000	2	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,121.00000	4,180	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		2.00000	1	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,720.00000	4,779	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,918.00000	5,978	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		6,268.00000	6,328	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		325.00000	292	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		293.00000	320	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		4.00000	3	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,922.00000	3,981	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,119.00000	5,178	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,318.00000	6,378	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,718.00000	5,778	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	0	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,618.00000	5,678	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		98.00000	88	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,016.00000	1,065	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		1.00000	1	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,919.00000	4,978	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		1.00000	1	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,319.00000	5,378	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		633.00000	586	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		101.00000	113	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		404.00000	364	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		222.00000	241	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		71.00000	63	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,289.00000	1,341	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		10.00000	8	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		3,128.00000	3,185	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		5.00000	3	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,823.00000	3,881	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	0	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,618.00000	5,678	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		561.00000	516	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		129.00000	144	19.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.90	Call			875.00000	823	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			43.00000	50	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			325.00000	292	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			293.00000	320	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			918.00000	865	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			36.00000	43	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			21.00000	18	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,439.00000	2,495	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			832.00000	781	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	58	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			301.00000	274	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			319.00000	351	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			19.00000	16	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,537.00000	2,593	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			2.00000	1	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,620.00000	4,679	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			832.00000	781	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	58	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			963.00000	909	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			31.00000	36	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,182.00000	4,123	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,683.00000	2,623	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,198.00000	1,140	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			16.00000	17	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	38.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,818.00000	7,878	38.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,432.00000	4,373	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,932.00000	2,873	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,441.00000	1,382	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	10	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			282.00000	256	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			350.00000	383	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	38.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,568.00000	7,628	38.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			1.00000	1	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,919.00000	4,978	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,733.00000	2,673	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,737.00000	1,678	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	5	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			790.00000	740	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.00	Put		58.00000	67	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,935.00000	1,876	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	3	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	0	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,868.00000	6,928	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,418.00000	7,478	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,982.00000	2,923	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,985.00000	1,925	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		3.00000	3	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,008.00000	953	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		26.00000	31	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,518.00000	7,578	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		2,882.00000	2,823	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		0.00000	0	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		1,885.00000	1,826	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		3.00000	3	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	0	38.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,618.00000	7,678	38.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		2,832.00000	2,773	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		0.00000	0	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		1,836.00000	1,777	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		4.00000	4	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	0	38.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,668.00000	7,728	38.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,082.00000	3,023	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,084.00000	2,025	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		2.00000	2	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,103.00000	1,044	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		21.00000	22	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,132.00000	3,073	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,134.00000	2,075	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		2.00000	2	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,150.00000	1,092	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		18.00000	19	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	0	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,368.00000	7,428	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,282.00000	3,223	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,283.00000	2,224	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,295.00000	1,236	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			13.00000	14	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			463.00000	421	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			181.00000	198	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			27.00000	23	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,245.00000	2,300	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,218.00000	7,278	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,382.00000	3,323	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,383.00000	2,324	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,392.00000	1,334	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	11	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,118.00000	7,178	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,432.00000	3,373	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,433.00000	2,374	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,068.00000	7,128	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,482.00000	3,423	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,483.00000	2,424	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,490.00000	1,431	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	9	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,018.00000	7,078	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,332.00000	3,273	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,333.00000	2,274	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,344.00000	1,285	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			12.00000	12	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,168.00000	7,228	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,682.00000	3,623	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,687.00000	1,628	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	6	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			749.00000	699	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			67.00000	77	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	36.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,818.00000	6,878	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,782.00000	3,723	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,783.00000	2,723	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		1.00000	1	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,786.00000	1,727	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		4.00000	4	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		5.00000	4	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,723.00000	3,781	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,718.00000	6,778	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		6,218.00000	6,278	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		8,218.00000	8,277	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call		3.00000	2	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		4,321.00000	4,379	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,318.00000	8,377	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,582.00000	3,523	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,583.00000	2,523	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,589.00000	1,530	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		7.00000	7	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		671.00000	623	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		89.00000	100	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,418.00000	6,478	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,418.00000	8,477	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,518.00000	6,578	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,518.00000	8,577	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,532.00000	3,473	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,533.00000	2,473	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,539.00000	1,480	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	8	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,468.00000	6,528	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,468.00000	8,527	39.05	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 14/12/2009 Currency Future	14.40	Call			0.00000	0	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,668.00000	6,728	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,668.00000	8,727	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,718.00000	8,777	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,232.00000	3,173	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,234.00000	2,174	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,247.00000	1,188	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			15.00000	16	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			432.00000	392	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			200.00000	219	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,768.00000	6,828	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,768.00000	8,827	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,568.00000	6,628	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,568.00000	8,627	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,732.00000	3,673	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,268.00000	8,327	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,882.00000	3,823	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,118.00000	6,178	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,118.00000	8,177	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,632.00000	3,573	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,633.00000	2,573	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,638.00000	1,579	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			6.00000	6	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			709.00000	661	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			77.00000	88	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,368.00000	6,428	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,368.00000	8,427	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,832.00000	3,773	34.56	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	3.90	Put		0.00000	0	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,168.00000	8,227	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,618.00000	6,678	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,618.00000	8,677	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,932.00000	3,873	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,932.00000	2,873	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,935.00000	1,876	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	3	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		963.00000	909	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		31.00000	36	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put		8,068.00000	8,127	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call		0.00000	3,923	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put		0.00000	0	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put		0.00000	8,077	39.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.79740	7.85780		19.94	4,179,406.40	536	4,969.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		821.00000	776	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		163.00000	179	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		549.00000	514	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		341.00000	366	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		499.00000	466	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		391.00000	419	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		453.00000	424	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		445.00000	477	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		296.00000	277	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		789.00000	830	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		225.00000	210	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,067.00000	1,112	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		118.00000	110	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,910.00000	1,963	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		52.00000	48	30.55	0.00	0	18,077.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,244.00000	3,301	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		434.00000	406	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		476.00000	509	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		162.00000	151	24.82	0.00	0	18,077.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,454.00000	1,504	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		381.00000	357	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		573.00000	609	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		350.00000	328	21.20	0.00	0	279.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.15	Put			642.00000	680	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			365.00000	342	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			607.00000	644	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			398.00000	372	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			540.00000	575	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			336.00000	314	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			678.00000	717	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			273.00000	255	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			866.00000	908	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			285.00000	266	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			827.00000	869	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			263.00000	245	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			905.00000	948	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			309.00000	289	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			751.00000	791	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			322.00000	301	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			714.00000	754	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			28.00000	26	33.38	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,470.00000	4,528	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			252.00000	236	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			945.00000	988	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			105.00000	97	27.30	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,097.00000	2,150	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			233.00000	218	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,026.00000	1,071	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			243.00000	227	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			985.00000	1,029	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			216.00000	202	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,108.00000	1,154	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			193.00000	181	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,236.00000	1,283	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			174.00000	162	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,366.00000	1,415	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			187.00000	174	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,279.00000	1,327	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			201.00000	187	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,193.00000	1,240	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			147.00000	137	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,589.00000	1,639	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			137.00000	128	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,680.00000	1,731	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			125.00000	117	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,817.00000	1,869	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			133.00000	124	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,725.00000	1,777	25.90	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	9.65	Call			118.00000	110	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,910.00000	1,963	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			42.00000	39	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,684.00000	3,742	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			121.00000	113	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,863.00000	1,916	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			102.00000	94	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,144.00000	2,197	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			92.00000	86	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,284.00000	2,338	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			79.00000	73	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,521.00000	2,576	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			89.00000	83	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,331.00000	2,385	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			98.00000	91	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,190.00000	2,244	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			98.00000	91	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,190.00000	2,244	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			86.00000	80	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,379.00000	2,433	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			86.00000	80	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,379.00000	2,433	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			70.00000	65	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,712.00000	2,768	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			68.00000	63	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,760.00000	2,816	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			72.00000	67	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,664.00000	2,719	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			66.00000	61	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,808.00000	2,864	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			61.00000	56	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,953.00000	3,009	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			53.00000	49	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,195.00000	3,252	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			47.00000	44	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,439.00000	3,496	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			48.00000	45	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,390.00000	3,447	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			51.00000	47	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,293.00000	3,350	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			49.00000	46	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,342.00000	3,398	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			58.00000	53	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,050.00000	3,106	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			59.00000	55	29.88	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 15/03/2010 Currency Future	10.80	Put		3,001.00000	3,058	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		55.00000	51	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,147.00000	3,203	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		52.00000	48	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,244.00000	3,301	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		56.00000	52	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,098.00000	3,155	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		62.00000	58	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,905.00000	2,961	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		66.00000	61	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,808.00000	2,864	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		59.00000	55	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,001.00000	3,058	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		46.00000	43	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,488.00000	3,545	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		43.00000	40	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,625.00000	3,683	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		45.00000	42	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,537.00000	3,594	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		45.00000	42	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,537.00000	3,594	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		44.00000	41	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,586.00000	3,643	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		39.00000	36	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,831.00000	3,889	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		43.00000	40	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,635.00000	3,692	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		38.00000	35	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,930.00000	3,988	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		41.00000	38	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,733.00000	3,791	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		40.00000	37	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,782.00000	3,840	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		111.00000	104	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,003.00000	2,056	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		92.00000	86	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,284.00000	2,338	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		81.00000	75	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,473.00000	2,528	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		76.00000	71	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,569.00000	2,624	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		24.00000	22	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,717.00000	4,775	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		129.00000	120	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,771.00000	1,823	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			40.00000	37	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,782.00000	3,840	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			14.00000	13	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,856.00000	5,915	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			142.00000	132	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,634.00000	1,685	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			58.00000	53	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,050.00000	3,106	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			15.00000	14	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,707.00000	5,766	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			151.00000	141	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,544.00000	1,594	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			16.00000	14	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,608.00000	5,667	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			157.00000	146	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,499.00000	1,549	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			51.00000	47	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,293.00000	3,350	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			16.00000	15	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,558.00000	5,617	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			168.00000	157	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,410.00000	1,459	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			17.00000	15	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,459.00000	5,518	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			36.00000	33	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,028.00000	4,086	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			12.00000	10	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,104.00000	6,163	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			114.00000	107	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,957.00000	2,009	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			38.00000	36	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,881.00000	3,938	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			37.00000	34	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,979.00000	4,037	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			12.00000	11	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,055.00000	6,113	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			36.00000	33	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,028.00000	4,086	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			34.00000	31	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,126.00000	4,184	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			32.00000	30	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,224.00000	4,282	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			9.00000	8	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,302.00000	6,361	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			108.00000	101	27.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,050.00000	2,103	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		46.00000	43	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,488.00000	3,545	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		37.00000	34	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,979.00000	4,037	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		35.00000	32	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,077.00000	4,135	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		11.00000	10	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,153.00000	6,212	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		13.00000	12	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,956.00000	6,015	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		147.00000	137	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,589.00000	1,639	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		15.00000	14	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,658.00000	5,716	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		208.00000	194	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,150.00000	1,197	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		18.00000	16	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,360.00000	5,419	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		187.00000	174	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,279.00000	1,327	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		64.00000	60	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,856.00000	2,912	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		49.00000	46	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,342.00000	3,398	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		16.00000	15	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,509.00000	5,567	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		56.00000	52	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,098.00000	3,155	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		44.00000	41	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,586.00000	3,643	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		15.00000	13	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,757.00000	5,816	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		68.00000	63	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,760.00000	2,816	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		64.00000	60	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,856.00000	2,912	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		17.00000	16	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,409.00000	5,468	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		180.00000	168	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,322.00000	1,371	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		14.00000	13	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,807.00000	5,866	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		18.00000	16	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,310.00000	5,369	34.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.40	Call			74.00000	69	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,616.00000	2,672	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			19.00000	18	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,162.00000	5,220	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			76.00000	71	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,569.00000	2,624	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			20.00000	18	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,112.00000	5,171	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			21.00000	19	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,013.00000	5,072	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			84.00000	78	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,426.00000	2,480	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			79.00000	73	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,521.00000	2,576	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			20.00000	19	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,063.00000	5,121	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			95.00000	88	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,237.00000	2,291	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			25.00000	23	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,667.00000	4,726	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			108.00000	101	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,050.00000	2,103	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			26.00000	24	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,569.00000	4,627	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			415.00000	389	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			507.00000	542	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			27.00000	25	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,519.00000	4,578	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			89.00000	83	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,331.00000	2,385	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			84.00000	78	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,426.00000	2,480	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			23.00000	21	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,865.00000	4,923	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			105.00000	97	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,097.00000	2,150	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			26.00000	24	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,618.00000	4,676	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			114.00000	107	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,957.00000	2,009	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			133.00000	124	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,725.00000	1,777	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			27.00000	25	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,519.00000	4,578	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			575.00000	539	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.60	Put			317.00000	342	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			602.00000	565	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			294.00000	318	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			142.00000	132	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,634.00000	1,685	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			29.00000	26	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,421.00000	4,479	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			631.00000	592	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			273.00000	295	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,208.00000	4,148	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,711.00000	2,651	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,261.00000	1,206	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			53.00000	58	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			23.00000	21	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,815.00000	4,874	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			1.00000	1	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,794.00000	7,854	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,458.00000	4,397	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,960.00000	2,900	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	3	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,490.00000	1,433	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			32.00000	36	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			2.00000	2	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,544.00000	7,604	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			753.00000	711	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			195.00000	214	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			168.00000	157	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,410.00000	1,459	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			157.00000	146	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,499.00000	1,549	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			121.00000	113	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,863.00000	1,916	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			33.00000	30	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,175.00000	4,233	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,761.00000	2,701	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	3	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,775.00000	1,716	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			17.00000	19	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			892.00000	845	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			134.00000	148	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			31.00000	29	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,273.00000	4,331	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	13.10	Call			19.00000	17	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,261.00000	5,319	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,910.00000	2,850	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	3	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,920.00000	1,861	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			12.00000	13	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,005.00000	956	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			97.00000	108	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,969.00000	1,909	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	12	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,044.00000	994	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			87.00000	97	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,010.00000	2,950	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,017.00000	1,958	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	11	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,085.00000	1,034	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			77.00000	86	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,811.00000	2,751	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,823.00000	1,764	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			15.00000	17	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			928.00000	881	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			121.00000	134	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,110.00000	3,049	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,116.00000	2,056	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	9	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,172.00000	1,117	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			64.00000	70	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,160.00000	3,099	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,166.00000	2,106	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,216.00000	1,161	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			58.00000	64	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			523.00000	489	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			365.00000	392	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			30.00000	27	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,372.00000	4,430	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,309.00000	3,249	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,314.00000	2,254	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	7	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,352.00000	1,295	19.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.55	Put			44.00000	48	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			19.00000	17	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,211.00000	5,270	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,359.00000	3,299	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,364.00000	2,304	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	6	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,397.00000	1,341	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			40.00000	43	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,459.00000	3,399	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,463.00000	2,403	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			690.00000	650	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			232.00000	252	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,409.00000	3,349	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,413.00000	2,353	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	6	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,444.00000	1,387	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			36.00000	39	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			660.00000	621	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			252.00000	273	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,259.00000	3,199	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,265.00000	2,204	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	7	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,306.00000	1,250	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			48.00000	53	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,509.00000	3,448	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,513.00000	2,452	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	5	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,537.00000	1,479	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			29.00000	32	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			721.00000	680	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			213.00000	232	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,659.00000	3,598	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,662.00000	2,601	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,679.00000	1,621	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			21.00000	23	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,758.00000	3,698	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	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	12.60	Call			24.00000	22	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,766.00000	4,824	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			10.00000	9	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,252.00000	6,311	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,243.00000	8,303	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			9.00000	8	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,351.00000	6,410	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,343.00000	8,403	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,559.00000	3,498	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,562.00000	2,502	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	5	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,584.00000	1,526	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			26.00000	29	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			8.00000	7	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,450.00000	6,510	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,443.00000	8,503	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			7.00000	6	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,549.00000	6,609	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,543.00000	8,603	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			8.00000	7	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,500.00000	6,559	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,493.00000	8,553	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			6.00000	5	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,698.00000	6,758	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,693.00000	8,753	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			6.00000	5	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,748.00000	6,807	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,743.00000	8,803	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,209.00000	3,149	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,215.00000	2,155	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	8	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			5.00000	5	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,797.00000	6,857	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,793.00000	8,853	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			7.00000	6	34.84	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 15/03/2010 Currency Future	14.45	Put		6,599.00000	6,658	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,593.00000	8,653	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,709.00000	3,648	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,727.00000	1,668	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		19.00000	21	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		856.00000	810	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		148.00000	163	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		30.00000	28	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,323.00000	4,380	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,293.00000	8,353	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,808.00000	3,748	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		11.00000	9	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,203.00000	6,262	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,193.00000	8,253	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,858.00000	3,798	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	1	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,861.00000	2,800	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	3	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,871.00000	1,812	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		14.00000	15	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		966.00000	918	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		108.00000	121	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,143.00000	8,203	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,609.00000	3,548	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,612.00000	2,552	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,631.00000	1,573	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		24.00000	26	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		786.00000	743	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		179.00000	196	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		8.00000	7	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,401.00000	6,460	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,393.00000	8,453	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		6.00000	6	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,649.00000	6,708	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,643.00000	8,703	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	3.90	Call		3,958.00000	3,898	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,043.00000	8,104	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		0.00000	3,948	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		0.00000	11	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		0.00000	6,064	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		0.00000	8,054	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.92220	7.98160		20.18	475,332.00	60	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		177.00000	168	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,196.00000	2,246	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,016.00000	973	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		184.00000	201	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		743.00000	708	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		362.00000	385	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		644.00000	611	20.00	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		462.00000	489	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		557.00000	530	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		575.00000	608	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		427.00000	406	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		846.00000	884	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		280.00000	266	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,398.00000	1,444	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		73.00000	69	31.41	0.00	0	29,339.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,241.00000	4,297	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		538.00000	512	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		607.00000	640	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		237.00000	226	24.68	0.00	0	2,743.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,656.00000	1,704	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		503.00000	479	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		672.00000	707	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		471.00000	448	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		740.00000	776	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		487.00000	463	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		705.00000	741	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		456.00000	434	21.38	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		774.00000	811	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		441.00000	420	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		810.00000	848	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		401.00000	381	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		919.00000	959	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		376.00000	358	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		995.00000	1,036	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.45	Call			414.00000	394	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			882.00000	921	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			388.00000	369	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			957.00000	997	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			365.00000	347	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,033.00000	1,075	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			264.00000	252	24.08	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,483.00000	1,529	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			354.00000	336	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,072.00000	1,114	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			333.00000	317	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,151.00000	1,195	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			343.00000	326	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,112.00000	1,154	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			323.00000	307	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,192.00000	1,235	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			296.00000	282	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,314.00000	1,359	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			314.00000	298	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,232.00000	1,276	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			288.00000	274	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,356.00000	1,401	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			272.00000	259	23.93	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,440.00000	1,486	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			305.00000	290	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,273.00000	1,318	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			225.00000	215	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,744.00000	1,792	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			209.00000	199	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,877.00000	1,927	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			220.00000	209	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,788.00000	1,837	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			199.00000	190	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,967.00000	2,018	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			214.00000	204	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,833.00000	1,882	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			80.00000	76	30.97	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,998.00000	4,054	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			204.00000	194	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,922.00000	1,972	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			164.00000	156	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,333.00000	2,384	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			145.00000	138	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,564.00000	2,616	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			160.00000	152	26.91	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 14/06/2010 Currency Future	10.20	Put		2,379.00000	2,430	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		173.00000	164	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,241.00000	2,292	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		237.00000	226	24.68	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,656.00000	1,704	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		194.00000	185	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,013.00000	2,063	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		185.00000	177	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,104.00000	2,155	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		168.00000	160	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,287.00000	2,337	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		153.00000	145	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,471.00000	2,522	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		66.00000	62	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,484.00000	4,540	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		190.00000	181	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,058.00000	2,109	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		181.00000	172	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,150.00000	2,200	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		156.00000	148	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,425.00000	2,476	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		149.00000	141	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,517.00000	2,569	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		65.00000	61	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,533.00000	4,589	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		185.00000	177	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,104.00000	2,155	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		153.00000	145	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,471.00000	2,522	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		139.00000	132	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,657.00000	2,709	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		61.00000	58	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,679.00000	4,736	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		173.00000	164	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,241.00000	2,292	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		149.00000	141	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,517.00000	2,569	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		142.00000	135	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,610.00000	2,663	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		136.00000	129	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,704.00000	2,756	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		130.00000	123	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,798.00000	2,851	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		58.00000	55	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,826.00000	4,883	32.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Call			190.00000	181	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,058.00000	2,109	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			62.00000	59	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,631.00000	4,687	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			668.00000	634	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			436.00000	462	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			231.00000	220	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,700.00000	1,748	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			181.00000	172	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,150.00000	2,200	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			692.00000	658	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			410.00000	435	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			194.00000	185	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,013.00000	2,063	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			71.00000	67	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,290.00000	4,345	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			717.00000	682	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			386.00000	410	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			244.00000	232	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,612.00000	1,660	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			231.00000	220	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,700.00000	1,748	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			70.00000	66	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,338.00000	4,394	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			250.00000	238	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,569.00000	1,616	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,232.00000	4,173	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,741.00000	2,682	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	9	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,326.00000	1,273	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			95.00000	101	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			101.00000	96	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,369.00000	3,424	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			35.00000	33	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,304.00000	6,361	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			22.00000	21	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,790.00000	7,848	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,482.00000	4,422	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,988.00000	2,929	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			7.00000	7	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,543.00000	1,488	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			61.00000	66	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			111.00000	106	28.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,130.00000	3,184	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		63.00000	60	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,582.00000	4,638	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		39.00000	36	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,057.00000	6,114	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		24.00000	22	36.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,542.00000	7,600	36.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		886.00000	847	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		255.00000	275	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		257.00000	245	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,526.00000	1,573	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		220.00000	209	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,788.00000	1,837	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		81.00000	77	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,949.00000	4,005	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,790.00000	2,731	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		8.00000	9	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,816.00000	1,759	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		34.00000	37	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		982.00000	941	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		201.00000	218	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		103.00000	98	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,321.00000	3,376	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		49.00000	47	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,268.00000	5,325	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,004.00000	1,947	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		22.00000	25	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,122.00000	1,077	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		141.00000	155	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		77.00000	73	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,096.00000	4,151	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		53.00000	50	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,071.00000	5,128	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		97.00000	92	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,465.00000	3,520	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		67.00000	64	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,435.00000	4,491	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		47.00000	45	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,415.00000	5,472	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,038.00000	2,979	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		6.00000	6	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,053.00000	1,994	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		21.00000	22	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,162.00000	1,114	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		130.00000	141	18.49	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	7.95	Call			577.00000	548	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			546.00000	576	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			93.00000	89	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,562.00000	3,617	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			46.00000	43	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,514.00000	5,571	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,889.00000	2,830	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			7.00000	8	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,909.00000	1,853	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			28.00000	30	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,051.00000	1,007	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			169.00000	185	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			521.00000	495	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			639.00000	673	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			133.00000	126	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,751.00000	2,804	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			88.00000	84	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,707.00000	3,762	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			44.00000	41	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,662.00000	5,719	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,840.00000	2,780	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			8.00000	8	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,863.00000	1,806	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			31.00000	34	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			87.00000	83	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,755.00000	3,811	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			60.00000	57	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,728.00000	4,785	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			43.00000	41	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,711.00000	5,769	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			127.00000	120	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,845.00000	2,898	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			85.00000	81	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,804.00000	3,859	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			59.00000	56	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,777.00000	4,834	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			42.00000	40	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,761.00000	5,818	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			92.00000	87	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,610.00000	3,665	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			45.00000	43	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,563.00000	5,620	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,087.00000	3,028	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			6.00000	6	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,102.00000	2,042	19.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.90	Put		20.00000	20	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,202.00000	1,151	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		121.00000	129	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		599.00000	567	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		517.00000	545	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		145.00000	138	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,564.00000	2,616	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		95.00000	91	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,513.00000	3,568	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		46.00000	44	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,465.00000	5,522	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,137.00000	3,078	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		5.00000	6	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,150.00000	2,091	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		19.00000	19	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,243.00000	1,191	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		111.00000	119	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		621.00000	589	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		489.00000	516	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,187.00000	3,127	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,199.00000	2,140	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		18.00000	18	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,284.00000	1,232	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		103.00000	110	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		99.00000	94	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,417.00000	3,472	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		68.00000	65	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,387.00000	4,443	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		48.00000	45	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,366.00000	5,423	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,336.00000	3,276	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,346.00000	2,287	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		15.00000	15	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,411.00000	1,358	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		80.00000	86	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		105.00000	100	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,273.00000	3,327	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		50.00000	48	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,219.00000	5,275	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,385.00000	3,326	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,396.00000	2,336	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		14.00000	14	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	6.60	Call			1,455.00000	1,401	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			73.00000	79	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			107.00000	102	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,225.00000	3,279	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			74.00000	70	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,192.00000	4,248	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			51.00000	48	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,170.00000	5,226	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,435.00000	3,376	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	4	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,445.00000	2,385	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			13.00000	13	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,499.00000	1,444	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			67.00000	72	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			770.00000	734	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			339.00000	362	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			109.00000	104	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,178.00000	3,232	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			76.00000	72	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,144.00000	4,199	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			52.00000	49	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,120.00000	5,177	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,485.00000	3,426	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,494.00000	2,435	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			12.00000	12	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			798.00000	761	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			316.00000	339	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,286.00000	3,227	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	5	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,297.00000	2,238	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			16.00000	16	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,369.00000	1,315	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			87.00000	93	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			32.00000	31	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,551.00000	6,608	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			90.00000	86	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,658.00000	3,714	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			32.00000	30	35.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,600.00000	6,658	35.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			31.00000	30	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,650.00000	6,707	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,684.00000	3,625	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,691.00000	2,632	22.61	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	5.30	Put		10.00000	10	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,724.00000	1,668	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		42.00000	45	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		917.00000	877	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		236.00000	255	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		57.00000	54	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,875.00000	4,932	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		35.00000	33	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,353.00000	6,411	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,734.00000	3,674	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,770.00000	1,713	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		38.00000	41	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		949.00000	908	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		218.00000	236	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		18.00000	16	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,286.00000	8,344	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,634.00000	3,575	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		2.00000	3	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,642.00000	2,583	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		10.00000	10	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,678.00000	1,622	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		46.00000	50	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		34.00000	32	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,403.00000	6,460	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		17.00000	16	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,385.00000	8,443	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,534.00000	3,475	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,543.00000	2,484	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		12.00000	12	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,587.00000	1,532	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		56.00000	60	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		827.00000	789	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		295.00000	316	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		33.00000	31	35.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,501.00000	6,559	35.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		16.00000	15	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,485.00000	8,543	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		15.00000	14	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,584.00000	8,642	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		16.00000	14	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,534.00000	8,592	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		127.00000	120	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,845.00000	2,898	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.70	Call		59.00000	56	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,777.00000	4,834	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		30.00000	29	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,749.00000	6,806	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		14.00000	13	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,733.00000	8,791	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		30.00000	29	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,749.00000	6,806	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,236.00000	3,177	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	5	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,248.00000	2,189	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		17.00000	17	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		124.00000	118	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,892.00000	2,946	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		30.00000	28	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,798.00000	6,856	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		14.00000	13	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,782.00000	8,841	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		121.00000	115	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,940.00000	2,993	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		29.00000	28	35.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,848.00000	6,905	35.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		14.00000	12	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,832.00000	8,890	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		15.00000	14	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,633.00000	8,692	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		17.00000	16	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,336.00000	8,394	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,784.00000	3,724	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		36.00000	34	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,254.00000	6,312	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		18.00000	17	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,237.00000	8,295	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,833.00000	3,774	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		37.00000	35	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,205.00000	6,262	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		19.00000	17	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,187.00000	8,245	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,933.00000	3,874	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	2	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,939.00000	2,880	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		7.00000	7	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,957.00000	1,899	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.05	Put		25.00000	27	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		1,086.00000	1,042	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		154.00000	170	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		38.00000	36	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,106.00000	6,164	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		20.00000	18	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,088.00000	8,146	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		0.00000	3,924	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		0.00000	1	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		0.00000	19	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		0.00000	8,097	36.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.04480	8.10360		20.61	2,011,200.00	250	250.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		0.00000	644	20.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		0.00000	699	20.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		655.00000	627	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		701.00000	732	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		603.00000	577	21.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		799.00000	832	21.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		571.00000	547	21.55	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		868.00000	902	21.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		620.00000	593	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		766.00000	798	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,709.00000	3,650	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,721.00000	2,662	21.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		17.00000	18	21.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,777.00000	1,722	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		73.00000	77	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		1,013.00000	972	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		310.00000	328	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		232.00000	222	26.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,528.00000	2,577	26.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		120.00000	115	30.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,416.00000	4,470	30.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		71.00000	68	34.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,367.00000	6,423	34.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		42.00000	40	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,338.00000	8,395	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,858.00000	3,799	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,867.00000	2,809	21.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		14.00000	14	21.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,911.00000	1,855	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		57.00000	60	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,105.00000	1,062	18.91	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 13/09/2010 Currency Future	7.25	Put		251.00000	267	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		246.00000	236	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,392.00000	2,441	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		125.00000	120	30.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,272.00000	4,326	30.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		73.00000	70	33.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,220.00000	6,276	33.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		45.00000	42	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,191.00000	8,247	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,808.00000	3,749	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		5.00000	5	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,818.00000	2,760	21.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		15.00000	15	21.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,866.00000	1,811	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		62.00000	66	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		1,074.00000	1,031	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		270.00000	286	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		241.00000	231	26.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,437.00000	2,486	26.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		123.00000	119	30.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,320.00000	4,374	30.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		72.00000	69	33.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,269.00000	6,325	33.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		44.00000	41	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,240.00000	8,297	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,957.00000	3,899	27.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		4.00000	4	27.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,965.00000	2,907	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		12.00000	12	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,002.00000	1,946	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		48.00000	51	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,170.00000	1,125	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		216.00000	230	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		256.00000	246	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,303.00000	2,351	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		130.00000	124	30.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,176.00000	4,230	30.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		76.00000	72	33.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,122.00000	6,178	33.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		46.00000	44	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,093.00000	8,149	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		0.00000	3,948	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		0.00000	4	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		0.00000	2,956	22.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		0.00000	11	22.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.10	Call		0.00000	1,991	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		0.00000	46	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		0.00000	1,158	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		0.00000	213	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		0.00000	251	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		0.00000	2,306	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		0.00000	126	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		0.00000	4,182	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		0.00000	73	33.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		0.00000	6,129	33.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		0.00000	45	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		0.00000	8,100	36.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.15760	8.21620		20.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		0.00000	743	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		0.00000	786	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		739.00000	708	21.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		823.00000	851	21.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		705.00000	675	21.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		889.00000	918	21.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		673.00000	644	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		956.00000	987	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		689.00000	660	21.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		922.00000	952	21.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		642.00000	615	21.81	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,026.00000	1,057	21.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,726.00000	3,667	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		10.00000	10	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,743.00000	2,685	20.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		27.00000	27	20.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,825.00000	1,770	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		109.00000	113	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,100.00000	1,058	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		384.00000	400	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		303.00000	290	26.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,587.00000	2,633	26.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		167.00000	160	29.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,451.00000	4,503	29.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		105.00000	100	32.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,389.00000	6,443	32.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		67.00000	63	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,350.00000	8,406	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,825.00000	3,766	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		9.00000	9	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,839.00000	2,781	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		23.00000	24	20.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,910.00000	1,855	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			94.00000	98	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,157.00000	1,114	19.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			341.00000	356	19.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			314.00000	301	25.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,498.00000	2,543	25.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			172.00000	165	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,356.00000	4,407	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			107.00000	103	32.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,291.00000	6,345	32.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			69.00000	66	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,253.00000	8,308	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,776.00000	3,717	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			9.00000	9	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,791.00000	2,733	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			25.00000	25	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,868.00000	1,813	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			101.00000	105	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,128.00000	1,085	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			362.00000	378	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			309.00000	295	25.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,542.00000	2,588	25.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			169.00000	163	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,403.00000	4,455	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			106.00000	102	32.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,340.00000	6,394	32.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			68.00000	64	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,302.00000	8,357	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,974.00000	3,915	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			8.00000	8	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,984.00000	2,926	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			18.00000	19	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			2,041.00000	1,985	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			75.00000	78	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,247.00000	1,202	18.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			281.00000	294	18.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			757.00000	725	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			791.00000	818	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			332.00000	318	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,366.00000	2,410	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			179.00000	172	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,213.00000	4,264	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			111.00000	107	32.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,145.00000	6,199	32.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			73.00000	69	34.76	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 13/12/2010 Currency Future	16.25	Put		8,107.00000	8,162	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		0.00000	3,965	26.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		0.00000	7	26.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		0.00000	2,975	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		0.00000	17	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		0.00000	2,029	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		0.00000	72	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		0.00000	1,233	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		0.00000	275	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		0.00000	324	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		0.00000	2,366	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		0.00000	174	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		0.00000	4,217	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		0.00000	108	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		0.00000	6,150	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		0.00000	70	34.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		0.00000	8,113	34.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.49510	12.45680		14.64	139,395,335.60	11,156	38,830.00
£ / R On 14/09/2009 Currency Future	12.45	Call		107.00000	124	15.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		100.00000	79	15.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		88.00000	91	14.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		131.00000	96	14.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		43.00000	41	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		286.00000	246	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		31.00000	29	19.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		375.00000	334	19.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		51.00000	50	17.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		244.00000	205	17.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		43.00000	41	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		286.00000	246	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		37.00000	34	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		330.00000	289	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		20.00000	18	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		513.00000	473	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		14.00000	12	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		657.00000	617	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		8.00000	7	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		901.00000	862	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		7.00000	7	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		951.00000	911	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		8.00000	7	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		901.00000	862	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		7.00000	7	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		951.00000	911	29.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.45	Call			7.00000	6	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			1,000.00000	961	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			6.00000	5	32.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,099.00000	1,060	32.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			5.00000	4	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,198.00000	1,159	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			5.00000	4	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,198.00000	1,159	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			11.00000	10	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			754.00000	715	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			14.00000	12	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			657.00000	617	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			16.00000	14	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			609.00000	569	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			23.00000	21	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			466.00000	426	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			18.00000	16	23.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			561.00000	521	23.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			11.00000	10	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			754.00000	715	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			5.00000	5	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,149.00000	1,110	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			6.00000	6	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,050.00000	1,010	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			9.00000	8	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			852.00000	813	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			12.00000	11	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			706.00000	666	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			23.00000	21	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			466.00000	426	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			10.00000	9	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			803.00000	764	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			12.00000	11	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			706.00000	666	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			27.00000	25	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			420.00000	379	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			3.00000	3	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,646.00000	1,608	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			4.00000	4	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,347.00000	1,309	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			4.00000	3	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,447.00000	1,408	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			4.00000	4	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,397.00000	1,358	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			4.00000	3	38.20	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 14/09/2009 Currency Future	13.90	Put		1,447.00000	1,408	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		3.00000	3	40.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,596.00000	1,558	40.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		3.00000	3	44.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,796.00000	1,757	44.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		3.00000	3	43.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,746.00000	1,708	43.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		3.00000	3	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,646.00000	1,608	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		3.00000	2	45.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,896.00000	1,857	45.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		2.00000	2	47.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,996.00000	1,957	47.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		2.00000	2	48.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		2,045.00000	2,007	48.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		3.00000	2	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,846.00000	1,807	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1.00000	1	49.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		2,394.00000	2,356	49.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	49.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,644.00000	2,605	49.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		0.00000	0	50.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		3,143.00000	3,105	50.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		0.00000	0	50.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,893.00000	2,855	50.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		0.00000	0	49.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,793.00000	2,755	49.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	49.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,694.00000	2,655	49.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1.00000	1	49.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		2,394.00000	2,356	49.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		2.00000	2	48.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		2,145.00000	2,107	48.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1.00000	1	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		2,294.00000	2,256	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	49.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,644.00000	2,605	49.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		1.00000	0	49.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		2,544.00000	2,505	49.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1.00000	1	49.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,444.00000	2,406	49.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		0.00000	0	49.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,594.00000	2,555	49.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		1.00000	1	49.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		2,494.00000	2,455	49.20	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 14/09/2009 Currency Future	14.80	Call			1.00000	1	48.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,344.00000	2,306	48.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1.00000	1	49.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,444.00000	2,406	49.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	49.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,843.00000	2,805	49.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	49.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,744.00000	2,705	49.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1.00000	1	48.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,244.00000	2,206	48.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	0	50.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,893.00000	2,855	50.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	50.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,143.00000	3,105	50.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	50.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,993.00000	2,955	50.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	50.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			3,193.00000	3,155	50.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	50.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			3,243.00000	3,205	50.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	50.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			3,043.00000	3,005	50.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	2	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,946.00000	1,907	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,343.00000	3,305	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	1	48.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,195.00000	2,156	48.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1.00000	1	48.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,344.00000	2,306	48.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	50.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,943.00000	2,905	50.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			3.00000	2	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,846.00000	1,807	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			3.00000	3	39.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,547.00000	1,508	39.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			4.00000	3	39.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,497.00000	1,458	39.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			3.00000	3	42.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,696.00000	1,658	42.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			2.00000	2	48.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,095.00000	2,057	48.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	49.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,843.00000	2,805	49.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	51.09	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 14/09/2009 Currency Future	15.90	Put			3,443.00000	3,405	51.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	50.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,943.00000	2,905	50.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,343.00000	3,305	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	51.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,443.00000	3,405	51.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			0.00000	0	51.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,543.00000	3,505	51.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			0.00000	0	51.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,643.00000	3,605	51.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	49.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,594.00000	2,555	49.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,093.00000	3,055	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			0.00000	0	50.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,293.00000	3,255	50.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,093.00000	3,055	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			0.00000	0	50.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,393.00000	3,355	50.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			0.00000	0	51.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,493.00000	3,455	51.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			0.00000	0	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,593.00000	3,555	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	2	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,946.00000	1,907	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			0.00000	0	51.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,843.00000	3,805	51.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			3.00000	3	42.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,696.00000	1,658	42.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	1	48.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,195.00000	2,156	48.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	49.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,694.00000	2,655	49.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			2.00000	2	48.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,145.00000	2,107	48.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			4.00000	4	35.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,298.00000	1,259	35.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			4.00000	4	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,397.00000	1,358	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			3.00000	3	40.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,596.00000	1,558	40.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			2.00000	2	48.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,095.00000	2,057	48.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.80	Call			4.00000	4	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,347.00000	1,309	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			5.00000	4	34.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,248.00000	1,209	34.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			3.00000	2	45.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,896.00000	1,857	45.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			5.00000	5	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,149.00000	1,110	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,357.00000	4,395	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			2,857.00000	2,895	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,357.00000	1,395	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			1.00000	0	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			61.00000	61	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			204.00000	165	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	0	54.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,643.00000	4,605	54.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	59.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			6,143.00000	6,105	59.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	64.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,643.00000	7,605	64.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			4,807.00000	4,845	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,307.00000	3,345	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			1,807.00000	1,845	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			0.00000	0	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			342.00000	372	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			35.00000	27	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			0.00000	0	52.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			4,193.00000	4,155	52.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	57.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,693.00000	5,655	57.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	63.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			7,193.00000	7,155	63.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,057.00000	5,095	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,557.00000	3,595	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,057.00000	2,095	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			574.00000	608	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			17.00000	13	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			0.00000	0	52.09	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 14/09/2009 Currency Future	16.40	Put			3,943.00000	3,905	52.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	57.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,443.00000	5,405	57.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	62.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,943.00000	6,905	62.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			73.00000	74	15.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			167.00000	129	15.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			27.00000	25	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			420.00000	379	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,557.00000	2,595	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,557.00000	1,595	29.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			0.00000	0	29.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	53.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,443.00000	4,405	53.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	60.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,443.00000	6,405	60.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,443.00000	8,405	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,457.00000	3,495	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,457.00000	2,495	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,457.00000	1,495	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			0.00000	0	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			479.00000	512	24.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			22.00000	17	24.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	54.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,543.00000	4,505	54.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	60.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,543.00000	6,505	60.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,543.00000	8,505	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,357.00000	3,395	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,357.00000	2,395	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			387.00000	418	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			30.00000	23	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	61.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,643.00000	6,605	61.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,643.00000	8,605	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,307.00000	2,345	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	26.75	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 14/09/2009 Currency Future	11.15	Call			1,308.00000	1,345	31.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			1.00000	0	31.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	54.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,693.00000	4,655	54.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	61.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,693.00000	6,655	61.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,693.00000	8,655	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,157.00000	3,195	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,157.00000	2,195	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,159.00000	1,196	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			2.00000	1	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			215.00000	240	18.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			58.00000	45	18.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	55.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,843.00000	4,805	55.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	61.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,843.00000	6,805	61.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,843.00000	8,805	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,057.00000	3,095	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,061.00000	1,098	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			5.00000	3	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			140.00000	160	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			83.00000	65	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	55.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,943.00000	4,905	55.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,943.00000	8,905	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,007.00000	3,045	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,007.00000	2,045	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,013.00000	1,049	33.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			6.00000	4	33.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	55.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,993.00000	4,955	55.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	62.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,993.00000	6,955	62.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,993.00000	8,955	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			2,957.00000	2,995	25.62	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 14/09/2009 Currency Future	9.50	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			1,957.00000	1,995	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	0	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			964.00000	1,001	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			7.00000	6	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	55.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			5,043.00000	5,005	55.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	62.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			7,043.00000	7,005	62.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			9,043.00000	9,005	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			1,857.00000	1,895	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			0.00000	0	28.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			865.00000	902	31.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			8.00000	7	31.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	56.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			5,143.00000	5,105	56.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	63.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			7,143.00000	7,105	63.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			9,143.00000	9,105	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			2,907.00000	2,945	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			1,907.00000	1,945	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			0.00000	0	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			914.00000	951	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			8.00000	6	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	55.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			5,093.00000	5,055	55.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	62.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			7,093.00000	7,055	62.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			9,093.00000	9,055	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,107.00000	3,145	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,107.00000	2,145	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	0	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,110.00000	1,147	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			3.00000	2	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			176.00000	199	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			69.00000	54	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			0.00000	0	55.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,893.00000	4,855	55.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	62.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,893.00000	6,855	62.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,893.00000	8,855	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,257.00000	3,295	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,257.00000	2,295	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,258.00000	1,296	31.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			1.00000	1	31.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			298.00000	327	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			41.00000	32	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	54.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,743.00000	4,705	54.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	61.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,743.00000	6,705	61.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,743.00000	8,705	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,507.00000	3,545	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,507.00000	2,545	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,507.00000	1,545	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			0.00000	0	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			526.00000	560	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			20.00000	15	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			0.00000	0	53.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,493.00000	4,455	53.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	60.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,493.00000	6,455	60.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,493.00000	8,455	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,657.00000	3,695	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,657.00000	2,695	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,657.00000	1,695	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			0.00000	0	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			670.00000	706	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			13.00000	10	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			0.00000	0	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,343.00000	4,305	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	60.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,343.00000	6,305	60.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,343.00000	8,305	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,707.00000	3,745	25.62	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 14/09/2009 Currency Future	8.75	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,707.00000	2,745	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,707.00000	1,745	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			0.00000	0	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			719.00000	754	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			12.00000	9	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			0.00000	0	53.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,293.00000	4,255	53.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	60.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,293.00000	6,255	60.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,293.00000	8,255	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,407.00000	3,445	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,407.00000	2,445	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,407.00000	1,445	30.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			0.00000	0	30.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			433.00000	465	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			26.00000	20	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	54.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,593.00000	4,555	54.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	61.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,593.00000	6,555	61.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,593.00000	8,555	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			2,807.00000	2,845	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			816.00000	853	30.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			9.00000	7	30.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	56.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			5,193.00000	5,155	56.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			9,193.00000	9,155	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			3,807.00000	3,845	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	59.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Put			6,193.00000	6,155	59.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			8,193.00000	8,155	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			3,757.00000	3,795	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			2,757.00000	2,795	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.70	Call		1,757.00000	1,795	28.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put		0.00000	0	28.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call		767.00000	803	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put		10.00000	8	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call		0.00000	0	52.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put		4,243.00000	4,205	52.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call		0.00000	0	59.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put		6,243.00000	6,205	59.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call		0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put		8,243.00000	8,205	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Call		3,957.00000	3,995	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Call		0.00000	0	52.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Put		4,043.00000	4,005	52.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Call		0.00000	0	59.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Put		6,043.00000	6,005	59.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Call		0.00000	0	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Put		8,043.00000	8,005	66.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Call		0.00000	4,045	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	52.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Put		0.00000	3,955	52.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Call		0.00000	0	59.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Put		0.00000	5,955	59.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Call		0.00000	0	66.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Put		0.00000	7,955	66.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.70500	12.66740		16.51	141,597,225.00	11,145	29,236.00
£ / R On 14/12/2009 Currency Future	12.65	Call		444.00000	456	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		427.00000	401	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		405.00000	414	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		488.00000	459	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		353.00000	360	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		586.00000	555	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		322.00000	328	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		655.00000	623	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		370.00000	377	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		552.00000	522	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		337.00000	344	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		620.00000	589	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		308.00000	313	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		691.00000	658	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		281.00000	286	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		764.00000	731	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		246.00000	250	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		879.00000	845	18.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.55	Call			198.00000	200	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,081.00000	1,045	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			190.00000	192	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,123.00000	1,087	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			182.00000	183	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,165.00000	1,128	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			190.00000	192	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,123.00000	1,087	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			175.00000	176	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,207.00000	1,171	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			168.00000	169	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,250.00000	1,214	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			148.00000	149	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,381.00000	1,344	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			154.00000	155	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,337.00000	1,300	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			226.00000	228	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			958.00000	923	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			269.00000	273	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			802.00000	768	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			216.00000	218	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			999.00000	963	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			182.00000	183	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,165.00000	1,128	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			161.00000	162	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,293.00000	1,257	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			154.00000	155	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,337.00000	1,300	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			168.00000	169	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,250.00000	1,214	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			207.00000	209	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,039.00000	1,004	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			226.00000	228	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			958.00000	923	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			236.00000	239	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			918.00000	884	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			269.00000	273	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			802.00000	768	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			281.00000	286	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			764.00000	731	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			294.00000	299	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			727.00000	694	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			175.00000	176	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,207.00000	1,171	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			216.00000	218	18.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.45	Put			999.00000	963	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			294.00000	299	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			727.00000	694	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			190.00000	192	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,123.00000	1,087	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			109.00000	109	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,741.00000	1,704	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			137.00000	137	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,469.00000	1,432	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			132.00000	132	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,514.00000	1,477	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			132.00000	132	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,514.00000	1,477	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			127.00000	127	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,559.00000	1,522	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			113.00000	113	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,695.00000	1,658	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			97.00000	97	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,880.00000	1,842	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			105.00000	105	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,787.00000	1,750	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			101.00000	101	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,834.00000	1,796	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			94.00000	94	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,927.00000	1,889	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			70.00000	69	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,302.00000	2,264	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			72.00000	72	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,255.00000	2,217	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			88.00000	87	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,020.00000	1,982	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			81.00000	81	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,114.00000	2,076	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			75.00000	75	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,208.00000	2,170	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			65.00000	64	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,397.00000	2,359	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			60.00000	60	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,493.00000	2,455	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			56.00000	55	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,588.00000	2,550	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			42.00000	42	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,975.00000	2,937	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			127.00000	127	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,559.00000	1,522	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.20	Call			117.00000	117	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,650.00000	1,612	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			148.00000	149	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,381.00000	1,344	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			88.00000	87	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,020.00000	1,982	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			122.00000	122	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,604.00000	1,567	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			91.00000	90	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,973.00000	1,935	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			85.00000	84	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,067.00000	2,029	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			78.00000	78	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,161.00000	2,123	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			58.00000	57	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,540.00000	2,502	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			154.00000	155	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,337.00000	1,300	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			142.00000	143	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,425.00000	1,388	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			122.00000	122	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,604.00000	1,567	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			91.00000	90	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,973.00000	1,935	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			67.00000	67	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,350.00000	2,312	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			85.00000	84	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,067.00000	2,029	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			62.00000	62	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,445.00000	2,407	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			101.00000	101	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,834.00000	1,796	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			70.00000	69	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,302.00000	2,264	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			105.00000	105	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,787.00000	1,750	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,369.00000	4,406	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	1	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,880.00000	2,917	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	12	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,418.00000	1,454	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			51.00000	49	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			387.00000	395	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			520.00000	490	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			37.00000	36	25.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.80	Put		3,169.00000	3,131	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		15.00000	15	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,648.00000	4,610	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		8.00000	8	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,141.00000	6,103	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		4.00000	4	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,637.00000	7,599	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,818.00000	4,855	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,325.00000	3,362	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	7	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,854.00000	1,890	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		36.00000	35	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		596.00000	614	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		278.00000	259	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		50.00000	50	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,733.00000	2,695	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		20.00000	19	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,202.00000	4,164	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		10.00000	9	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,692.00000	5,654	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	5	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,187.00000	7,150	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,068.00000	5,105	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,573.00000	3,611	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	6	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,097.00000	2,133	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		30.00000	28	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		749.00000	772	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		182.00000	167	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		23.00000	22	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,955.00000	3,917	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		11.00000	10	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,443.00000	5,405	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	5	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,938.00000	6,900	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		353.00000	360	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		586.00000	555	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		467.00000	480	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		400.00000	375	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		424.00000	434	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		457.00000	429	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		257.00000	261	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		840.00000	806	18.21	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	14.00	Call			137.00000	137	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,469.00000	1,432	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			236.00000	239	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			918.00000	884	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			127.00000	127	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,559.00000	1,522	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			142.00000	143	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,425.00000	1,388	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			207.00000	209	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,039.00000	1,004	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,585.00000	2,622	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			17.00000	17	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,611.00000	1,647	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			44.00000	42	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			17.00000	17	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,450.00000	4,412	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			7.00000	7	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,439.00000	6,402	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,435.00000	8,397	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,474.00000	3,511	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	6	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,487.00000	2,523	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			19.00000	18	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,514.00000	1,551	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			47.00000	46	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			685.00000	706	15.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			218.00000	201	15.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			16.00000	16	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,549.00000	4,511	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			7.00000	6	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,539.00000	6,501	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,535.00000	8,497	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,340.00000	2,377	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	22	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,370.00000	1,406	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			53.00000	51	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			15.00000	15	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,698.00000	4,660	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			6.00000	6	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,689.00000	6,651	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,685.00000	8,647	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,375.00000	3,412	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	7	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,389.00000	2,426	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		22.00000	21	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		625.00000	643	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		257.00000	238	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		52.00000	51	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,684.00000	2,646	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		6.00000	6	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,639.00000	6,601	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,635.00000	8,597	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,177.00000	3,214	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		9.00000	9	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,194.00000	2,231	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		27.00000	26	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,228.00000	1,263	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		60.00000	58	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		516.00000	531	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		348.00000	326	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		45.00000	45	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,878.00000	2,840	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		14.00000	14	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,847.00000	4,809	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		6.00000	6	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,838.00000	6,801	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,834.00000	8,797	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,028.00000	3,065	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		11.00000	10	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,049.00000	2,085	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		32.00000	30	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,086.00000	1,122	15.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		69.00000	67	15.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		41.00000	40	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,023.00000	2,985	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		13.00000	13	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,996.00000	4,958	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	5	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,988.00000	6,950	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		2.00000	1	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,984.00000	8,946	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,979.00000	3,016	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		11.00000	11	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,000.00000	2,037	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		33.00000	32	21.22	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	11.70	Call			1,045.00000	1,075	15.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			78.00000	70	15.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			39.00000	39	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,072.00000	3,034	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			13.00000	12	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,045.00000	5,007	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			5.00000	5	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,038.00000	7,000	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	1	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,034.00000	8,996	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,929.00000	2,966	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			12.00000	11	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,951.00000	1,988	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			34.00000	33	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,005.00000	1,034	15.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			88.00000	79	15.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			38.00000	38	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,121.00000	3,083	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			12.00000	12	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,095.00000	5,057	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			5.00000	5	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,088.00000	7,050	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	1	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,084.00000	9,046	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,831.00000	2,868	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			13.00000	13	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			928.00000	955	15.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			110.00000	100	15.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			35.00000	35	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,218.00000	3,180	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			12.00000	12	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,194.00000	5,157	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	1	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,184.00000	9,146	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,903.00000	1,939	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			35.00000	34	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			966.00000	994	15.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			99.00000	89	15.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			12.00000	12	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,145.00000	5,107	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			5.00000	5	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,138.00000	7,100	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,134.00000	9,096	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,127.00000	3,164	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.55	Put		10.00000	9	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,146.00000	2,182	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		28.00000	27	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,180.00000	1,216	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		63.00000	61	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		491.00000	505	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		374.00000	350	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		43.00000	43	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,926.00000	2,888	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		14.00000	13	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,896.00000	4,858	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		6.00000	5	33.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,888.00000	6,850	33.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,884.00000	8,847	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,226.00000	3,263	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	8	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,243.00000	2,279	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		25.00000	24	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,275.00000	1,311	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		58.00000	56	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		541.00000	557	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		324.00000	302	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		47.00000	46	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,829.00000	2,791	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		14.00000	14	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,797.00000	4,759	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	6	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,788.00000	6,751	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,784.00000	8,747	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,623.00000	3,660	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	5	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,634.00000	2,671	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		17.00000	16	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,659.00000	1,696	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		42.00000	41	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		783.00000	807	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		166.00000	152	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		62.00000	62	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,445.00000	2,407	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		18.00000	17	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,400.00000	4,362	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		7.00000	7	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,390.00000	6,352	32.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.05	Call			2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,385.00000	8,347	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,673.00000	3,710	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	5	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,683.00000	2,720	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			16.00000	15	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,708.00000	1,744	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			40.00000	39	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			818.00000	842	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			150.00000	137	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			18.00000	18	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,351.00000	4,313	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			7.00000	7	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,340.00000	6,302	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			3.00000	3	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,335.00000	8,298	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,524.00000	3,561	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,536.00000	2,572	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			18.00000	17	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,563.00000	1,599	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			45.00000	44	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			717.00000	738	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			199.00000	183	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			58.00000	57	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,540.00000	2,502	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			17.00000	16	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,499.00000	4,461	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			7.00000	7	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,489.00000	6,452	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,485.00000	8,447	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,425.00000	3,462	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	7	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,438.00000	2,474	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	19	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,466.00000	1,503	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			49.00000	48	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			654.00000	674	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			237.00000	219	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			54.00000	53	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,636.00000	2,598	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			16.00000	16	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,598.00000	4,561	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			6.00000	6	32.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.25	Put		6,589.00000	6,551	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,585.00000	8,547	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,276.00000	3,313	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	8	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,292.00000	2,328	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	23	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,323.00000	1,359	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		55.00000	54	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		568.00000	585	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		301.00000	280	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		48.00000	48	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,781.00000	2,743	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		15.00000	14	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,747.00000	4,709	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	6	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,739.00000	6,701	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,734.00000	8,697	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,078.00000	3,115	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	10	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,133.00000	1,169	15.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		66.00000	64	15.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		13.00000	13	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,946.00000	4,908	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		2.00000	2	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,934.00000	8,897	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,781.00000	2,818	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		14.00000	13	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,805.00000	1,842	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		38.00000	37	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		890.00000	916	15.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		123.00000	111	15.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		34.00000	34	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,267.00000	3,229	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		12.00000	11	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,244.00000	5,206	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		5.00000	5	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,237.00000	7,200	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		1.00000	1	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,234.00000	9,196	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,723.00000	3,760	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	5	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,732.00000	2,769	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		15.00000	14	24.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.95	Call		1,756.00000	1,793	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		39.00000	38	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		853.00000	879	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		136.00000	124	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		19.00000	18	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,301.00000	4,263	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		7.00000	7	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,290.00000	6,252	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		3.00000	3	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,285.00000	8,248	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,822.00000	3,859	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		5.00000	4	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		8.00000	8	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,190.00000	6,153	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		3.00000	3	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,186.00000	8,148	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,772.00000	3,810	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		5.00000	5	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		19.00000	19	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,252.00000	4,214	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		8.00000	7	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,240.00000	6,202	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		3.00000	3	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,235.00000	8,198	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,971.00000	4,009	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	4	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		21.00000	21	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,054.00000	4,016	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		8.00000	8	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,041.00000	6,003	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		3.00000	3	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,036.00000	7,998	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		0.00000	4,058	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		0.00000	3	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		0.00000	22	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		0.00000	3,967	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		0.00000	8	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		0.00000	5,953	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		0.00000	3	35.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		0.00000	7,948	35.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.91270	12.87450		17.52	0.00	0	383.00
£ / R On 15/03/2010 Currency Future	12.85	Call		662.00000	675	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		637.00000	612	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		624.00000	634	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		699.00000	672	17.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.10	Call			571.00000	580	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			797.00000	768	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			539.00000	547	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			864.00000	834	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			555.00000	563	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			830.00000	801	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			524.00000	531	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			899.00000	869	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			494.00000	501	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			970.00000	939	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			441.00000	447	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,117.00000	1,085	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			395.00000	400	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,271.00000	1,237	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			385.00000	389	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,310.00000	1,277	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			374.00000	379	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,350.00000	1,316	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			365.00000	369	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,390.00000	1,356	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			346.00000	350	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,471.00000	1,437	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			320.00000	323	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,595.00000	1,560	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			328.00000	332	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,554.00000	1,519	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,903.00000	1,937	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			79.00000	75	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,744.00000	3,782	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			19.00000	19	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			418.00000	423	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,193.00000	1,160	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			643.00000	653	17.52	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			668.00000	641	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			480.00000	487	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,006.00000	975	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			244.00000	246	21.81	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,070.00000	2,033	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			454.00000	460	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,080.00000	1,048	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			337.00000	340	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,512.00000	1,478	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			355.00000	359	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,431.00000	1,396	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			429.00000	435	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 15/03/2010 Currency Future	13.60	Put		1,155.00000	1,122	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		467.00000	474	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,043.00000	1,011	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		509.00000	516	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		934.00000	904	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		406.00000	411	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,232.00000	1,199	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,400.00000	3,438	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		26.00000	25	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,424.00000	2,461	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		49.00000	48	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,509.00000	1,541	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		135.00000	128	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		827.00000	844	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		452.00000	431	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		269.00000	271	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,894.00000	1,858	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		161.00000	162	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,787.00000	2,750	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		99.00000	99	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,724.00000	3,686	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		58.00000	58	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,683.00000	4,646	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,302.00000	3,340	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		28.00000	27	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,327.00000	2,364	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		52.00000	51	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,426.00000	1,456	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		151.00000	144	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		776.00000	792	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		502.00000	479	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		256.00000	258	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,982.00000	1,945	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		153.00000	154	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,879.00000	2,842	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		95.00000	95	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,820.00000	3,782	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		55.00000	55	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,780.00000	4,742	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,204.00000	3,242	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		30.00000	29	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,230.00000	2,267	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		56.00000	55	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,344.00000	1,373	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		169.00000	161	16.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.70	Call			729.00000	743	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			554.00000	530	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			146.00000	146	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,971.00000	2,934	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			90.00000	90	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,916.00000	3,878	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			52.00000	52	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,877.00000	4,839	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,107.00000	3,144	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			32.00000	31	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,134.00000	2,171	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			59.00000	58	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,263.00000	1,292	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			189.00000	180	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			684.00000	697	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			609.00000	584	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			233.00000	235	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,159.00000	2,122	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			138.00000	139	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,064.00000	3,027	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			86.00000	86	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,012.00000	3,974	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			49.00000	49	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,974.00000	4,936	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,960.00000	2,998	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			36.00000	35	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,994.00000	2,029	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			69.00000	66	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,155.00000	1,178	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			230.00000	215	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			216.00000	218	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,291.00000	2,255	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			129.00000	129	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,204.00000	3,166	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			80.00000	80	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,155.00000	4,118	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			45.00000	45	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,120.00000	5,082	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,058.00000	3,095	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			34.00000	33	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,086.00000	2,123	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			61.00000	60	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,224.00000	1,252	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			199.00000	190	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			228.00000	229	22.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.85	Put		2,204.00000	2,167	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		135.00000	136	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,111.00000	3,073	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		85.00000	84	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,060.00000	4,022	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		47.00000	48	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,023.00000	4,985	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,351.00000	3,389	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		27.00000	26	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,375.00000	2,413	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		51.00000	50	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,467.00000	1,498	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		143.00000	136	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		801.00000	817	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		477.00000	455	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		262.00000	264	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,938.00000	1,902	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		157.00000	158	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,833.00000	2,796	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		97.00000	97	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,772.00000	3,734	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		56.00000	57	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,732.00000	4,694	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,156.00000	3,193	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		31.00000	30	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,182.00000	2,219	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		57.00000	56	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,303.00000	1,333	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		179.00000	170	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		706.00000	720	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		581.00000	557	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		239.00000	240	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,114.00000	2,078	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		142.00000	143	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,018.00000	2,980	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		88.00000	88	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,964.00000	3,926	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		50.00000	50	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,926.00000	4,888	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,253.00000	3,291	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		29.00000	28	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,278.00000	2,316	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		54.00000	53	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,384.00000	1,415	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		160.00000	152	16.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.65	Call			752.00000	767	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			528.00000	505	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			250.00000	252	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,026.00000	1,989	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			149.00000	150	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,925.00000	2,888	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			92.00000	92	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,868.00000	3,830	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			53.00000	53	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,829.00000	4,791	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,009.00000	3,047	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			35.00000	34	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,040.00000	2,075	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			65.00000	62	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,189.00000	1,213	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			214.00000	200	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			222.00000	224	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,247.00000	2,212	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			132.00000	132	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,157.00000	3,120	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			82.00000	83	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,108.00000	4,070	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			46.00000	46	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,071.00000	5,034	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			406.00000	411	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,232.00000	1,199	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,596.00000	3,634	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	21	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,618.00000	2,656	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			44.00000	43	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,681.00000	1,714	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			107.00000	101	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			936.00000	955	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			362.00000	342	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			296.00000	299	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,722.00000	1,686	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			179.00000	181	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,605.00000	2,568	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			109.00000	109	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,534.00000	3,496	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			65.00000	65	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,490.00000	4,453	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			23.00000	23	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,449.00000	6,411	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			12.00000	12	29.95	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	21.30	Put		8,437.00000	8,399	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,449.00000	3,487	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		25.00000	24	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,472.00000	2,510	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		48.00000	47	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,552.00000	1,584	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		127.00000	121	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		853.00000	870	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		429.00000	408	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		166.00000	167	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,741.00000	2,704	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		60.00000	60	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,635.00000	4,597	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		22.00000	22	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,598.00000	6,560	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		11.00000	11	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,586.00000	8,548	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		22.00000	22	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,697.00000	6,659	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		10.00000	10	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,686.00000	8,648	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		21.00000	21	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,747.00000	6,709	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		10.00000	10	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,735.00000	8,697	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		20.00000	20	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,896.00000	6,858	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		9.00000	9	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,884.00000	8,846	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		20.00000	20	28.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,995.00000	6,957	28.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		8.00000	8	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,984.00000	8,946	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		20.00000	20	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,045.00000	7,007	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		8.00000	8	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,034.00000	8,996	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		19.00000	19	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,095.00000	7,057	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		8.00000	8	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,083.00000	9,045	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,862.00000	2,900	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		38.00000	37	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,089.00000	1,111	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		264.00000	248	16.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.05	Call		588.00000	598	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		764.00000	735	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		122.00000	123	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,298.00000	3,260	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		42.00000	43	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,218.00000	5,180	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		19.00000	19	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,194.00000	7,156	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		7.00000	7	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,183.00000	9,145	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		20.00000	20	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,946.00000	6,907	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		9.00000	9	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,934.00000	8,896	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		21.00000	21	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,797.00000	6,758	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		9.00000	10	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,785.00000	8,747	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,498.00000	3,536	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		24.00000	23	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,521.00000	2,558	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		46.00000	46	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,595.00000	1,627	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		120.00000	114	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		880.00000	898	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		406.00000	385	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		170.00000	171	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,695.00000	2,658	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		61.00000	62	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,587.00000	4,549	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		23.00000	23	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,548.00000	6,510	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		11.00000	11	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,537.00000	8,499	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,646.00000	3,683	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	20	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,667.00000	2,704	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		42.00000	42	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,725.00000	1,758	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		100.00000	95	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		965.00000	985	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		341.00000	322	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		184.00000	185	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,559.00000	2,523	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		67.00000	67	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.25	Put		4,442.00000	4,405	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		24.00000	24	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,399.00000	6,361	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		12.00000	12	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,388.00000	8,350	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,695.00000	3,732	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		20.00000	20	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,716.00000	2,753	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		41.00000	40	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,769.00000	1,803	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		95.00000	90	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		995.00000	1,015	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		320.00000	302	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		189.00000	190	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,514.00000	2,478	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		69.00000	69	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,394.00000	4,357	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		24.00000	24	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,350.00000	6,311	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		13.00000	13	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,338.00000	8,300	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,547.00000	3,585	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		23.00000	22	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,570.00000	2,607	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		45.00000	44	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,638.00000	1,670	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		113.00000	108	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		908.00000	926	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		383.00000	363	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		174.00000	176	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,650.00000	2,613	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		63.00000	64	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,539.00000	4,501	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		23.00000	23	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,498.00000	6,460	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		11.00000	12	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,487.00000	8,449	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		22.00000	22	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,647.00000	6,609	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		10.00000	11	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,636.00000	8,598	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,813.00000	2,851	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		39.00000	38	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,858.00000	1,892	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		84.00000	79	17.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.10	Call			1,057.00000	1,078	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			282.00000	265	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			119.00000	120	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,345.00000	3,307	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			41.00000	41	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,267.00000	5,229	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			19.00000	19	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,244.00000	7,206	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			7.00000	7	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,233.00000	9,195	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,765.00000	2,802	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			40.00000	39	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,813.00000	1,847	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			89.00000	85	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,025.00000	1,046	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			301.00000	284	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			117.00000	117	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,392.00000	3,354	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			40.00000	40	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,315.00000	5,278	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			18.00000	18	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,294.00000	7,256	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			7.00000	7	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,282.00000	9,244	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,911.00000	2,949	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			37.00000	36	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,948.00000	1,983	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			74.00000	70	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,121.00000	1,144	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			247.00000	231	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			606.00000	616	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			731.00000	703	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			125.00000	126	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,251.00000	3,213	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			43.00000	44	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,169.00000	5,131	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			19.00000	19	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,145.00000	7,106	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			8.00000	8	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,133.00000	9,095	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,842.00000	3,880	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			18.00000	17	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			205.00000	207	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,380.00000	2,344	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			75.00000	76	25.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.05	Put		4,251.00000	4,213	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		25.00000	25	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,201.00000	6,163	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		14.00000	14	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,189.00000	8,151	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		194.00000	196	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,469.00000	2,433	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		71.00000	71	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,346.00000	4,309	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		24.00000	24	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,300.00000	6,262	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		13.00000	13	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,288.00000	8,250	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,793.00000	3,831	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		19.00000	18	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		199.00000	201	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,425.00000	2,388	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		73.00000	74	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,299.00000	4,261	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		25.00000	25	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,250.00000	6,212	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		13.00000	14	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,239.00000	8,201	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,941.00000	3,979	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		17.00000	16	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		26.00000	26	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,102.00000	6,063	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		15.00000	15	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,090.00000	8,052	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		0.00000	4,077	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		0.00000	14	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		0.00000	27	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		0.00000	5,965	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		0.00000	15	29.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		0.00000	7,953	29.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.11950	13.07590		17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		818.00000	831	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		843.00000	812	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		800.00000	812	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		874.00000	843	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		714.00000	725	18.57	0.00	0	12,267.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,039.00000	1,005	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		145.00000	146	25.05	0.00	0	12,267.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,569.00000	4,526	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		747.00000	758	18.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Put			971.00000	939	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			731.00000	741	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,005.00000	972	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			699.00000	709	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,073.00000	1,039	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			668.00000	678	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,142.00000	1,108	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			612.00000	620	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,286.00000	1,251	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			550.00000	557	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,474.00000	1,438	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			539.00000	546	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,513.00000	1,476	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			517.00000	523	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,591.00000	1,554	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			506.00000	512	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,631.00000	1,593	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			477.00000	482	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,751.00000	1,712	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			486.00000	492	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,710.00000	1,672	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			586.00000	594	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,361.00000	1,325	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			654.00000	663	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,178.00000	1,143	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			626.00000	634	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,250.00000	1,215	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			640.00000	648	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,214.00000	1,179	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			574.00000	581	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,398.00000	1,362	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			528.00000	534	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,552.00000	1,515	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			496.00000	502	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,670.00000	1,632	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			562.00000	569	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,436.00000	1,400	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			599.00000	607	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,323.00000	1,288	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			562.00000	569	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,436.00000	1,400	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			574.00000	581	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,398.00000	1,362	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			626.00000	634	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,250.00000	1,215	19.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.50	Call			683.00000	693	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,107.00000	1,073	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			764.00000	776	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			938.00000	906	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			432.00000	436	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,956.00000	1,917	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,170.00000	1,192	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			445.00000	422	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			922.00000	937	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			696.00000	668	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			323.00000	326	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,597.00000	2,557	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			220.00000	221	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,494.00000	3,452	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			153.00000	154	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,427.00000	4,385	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			105.00000	106	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,379.00000	5,336	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,199.00000	1,220	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			423.00000	401	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			944.00000	960	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			668.00000	641	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			329.00000	333	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,553.00000	2,513	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			224.00000	226	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,448.00000	3,406	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			156.00000	157	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,380.00000	4,338	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			107.00000	108	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,331.00000	5,288	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,492.00000	4,535	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			16.00000	15	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,033.00000	3,075	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			57.00000	56	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,677.00000	1,709	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			201.00000	189	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			241.00000	243	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,265.00000	3,223	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			139.00000	140	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,663.00000	4,621	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			80.00000	81	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,104.00000	6,061	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			37.00000	37	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,561.00000	7,518	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,933.00000	4,976	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 14/06/2010 Currency Future	8.15	Put		8.00000	7	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,470.00000	3,513	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		45.00000	43	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,042.00000	2,078	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		116.00000	108	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,014.00000	1,032	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		588.00000	563	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		286.00000	289	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,860.00000	2,820	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		166.00000	167	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,240.00000	4,198	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		95.00000	95	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,669.00000	5,625	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		46.00000	47	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,121.00000	7,077	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,181.00000	5,224	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		5.00000	4	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,715.00000	3,757	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		39.00000	38	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,269.00000	2,309	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		93.00000	90	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,143.00000	1,164	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		467.00000	444	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		316.00000	320	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,640.00000	2,600	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		181.00000	182	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,005.00000	3,963	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		103.00000	104	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,427.00000	5,384	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		53.00000	54	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,877.00000	6,834	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,617.00000	3,660	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	40	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,649.00000	2,690	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		73.00000	70	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,755.00000	1,788	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		179.00000	168	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,090.00000	1,109	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		514.00000	490	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		449.00000	454	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,873.00000	1,834	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		304.00000	307	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,728.00000	2,687	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		208.00000	210	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,632.00000	3,590	23.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.40	Call			2,744.00000	2,786	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			68.00000	66	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,835.00000	1,869	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			159.00000	149	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			467.00000	472	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,791.00000	1,753	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			216.00000	217	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,540.00000	3,498	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			150.00000	151	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,474.00000	4,432	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,764.00000	3,806	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			38.00000	37	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,792.00000	2,834	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			66.00000	65	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,876.00000	1,910	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			150.00000	140	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			142.00000	143	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,616.00000	4,573	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			408.00000	412	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,082.00000	2,042	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			275.00000	278	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,949.00000	2,908	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			191.00000	192	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,865.00000	3,823	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			131.00000	132	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,805.00000	4,763	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			372.00000	375	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,296.00000	2,255	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			250.00000	252	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,174.00000	3,133	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			175.00000	176	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,099.00000	4,057	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			120.00000	120	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,044.00000	5,001	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,373.00000	3,415	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			47.00000	46	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,411.00000	2,451	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			85.00000	82	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,563.00000	1,593	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			237.00000	224	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			967.00000	984	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			641.00000	614	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			336.00000	340	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,510.00000	2,470	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			228.00000	230	23.49	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	16.25	Put		3,402.00000	3,360	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		159.00000	161	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,333.00000	4,291	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		109.00000	110	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,283.00000	5,240	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,227.00000	3,269	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		51.00000	50	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,453.00000	1,482	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		277.00000	263	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		900.00000	915	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		724.00000	696	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,178.00000	3,221	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		53.00000	51	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,222.00000	2,262	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		96.00000	92	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,418.00000	1,446	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		292.00000	277	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		879.00000	893	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		753.00000	724	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		310.00000	313	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,684.00000	2,644	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		212.00000	214	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,586.00000	3,544	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		147.00000	148	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,521.00000	4,479	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		102.00000	102	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,476.00000	5,432	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,081.00000	3,124	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		55.00000	54	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,128.00000	2,168	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		102.00000	98	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,348.00000	1,376	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		322.00000	306	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		837.00000	851	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		812.00000	782	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		298.00000	301	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,772.00000	2,731	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		205.00000	206	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,679.00000	3,637	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		98.00000	98	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,572.00000	5,529	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,985.00000	3,027	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		59.00000	57	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,287.00000	1,310	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		361.00000	340	16.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.65	Call			198.00000	199	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,772.00000	3,729	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			136.00000	137	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,711.00000	4,668	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,276.00000	3,318	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			50.00000	49	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,316.00000	2,356	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			90.00000	87	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,489.00000	1,519	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			264.00000	249	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,422.00000	3,464	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			46.00000	45	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,458.00000	2,499	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			82.00000	79	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,601.00000	1,631	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			225.00000	212	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			990.00000	1,008	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			614.00000	588	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			343.00000	347	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,467.00000	2,427	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			232.00000	234	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,356.00000	3,315	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			162.00000	164	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,287.00000	4,244	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			111.00000	112	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,235.00000	5,192	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,458.00000	2,499	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			82.00000	79	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,601.00000	1,631	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			225.00000	212	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			990.00000	1,008	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			614.00000	588	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			343.00000	347	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,467.00000	2,427	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,130.00000	3,172	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			54.00000	53	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,175.00000	2,215	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			99.00000	95	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,383.00000	1,411	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			307.00000	291	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			858.00000	872	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			782.00000	753	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			100.00000	100	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,524.00000	5,480	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,085.00000	2,121	16.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.10	Put		109.00000	101	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,317.00000	1,341	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		341.00000	322	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		292.00000	295	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,816.00000	2,775	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		201.00000	202	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,725.00000	3,683	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		96.00000	96	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,620.00000	5,577	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,568.00000	3,611	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		42.00000	41	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,601.00000	2,642	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		75.00000	73	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,716.00000	1,748	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		190.00000	178	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,064.00000	1,083	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		538.00000	513	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		365.00000	368	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,339.00000	2,299	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		246.00000	248	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,220.00000	3,178	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		172.00000	173	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,147.00000	4,104	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		117.00000	118	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,092.00000	5,048	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		64.00000	64	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,538.00000	6,495	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		22.00000	22	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,496.00000	8,453	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,506.00000	2,547	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		80.00000	77	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,638.00000	1,670	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		213.00000	200	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		60.00000	61	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,634.00000	6,592	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		21.00000	21	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,595.00000	8,552	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		57.00000	58	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,731.00000	6,688	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		20.00000	20	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,694.00000	8,651	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,324.00000	3,367	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		48.00000	47	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,363.00000	2,404	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		87.00000	84	17.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.80	Call			1,526.00000	1,556	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			250.00000	236	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			270.00000	273	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,994.00000	2,953	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			129.00000	130	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,853.00000	4,810	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			56.00000	56	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,780.00000	6,737	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			19.00000	20	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,743.00000	8,700	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,222.00000	2,262	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			96.00000	92	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,418.00000	1,446	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			292.00000	277	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			879.00000	893	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			753.00000	724	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			255.00000	257	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,129.00000	3,088	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			122.00000	122	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,996.00000	4,953	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			52.00000	52	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,926.00000	6,883	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			18.00000	18	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,892.00000	8,848	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			255.00000	257	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,129.00000	3,088	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			50.00000	51	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,974.00000	6,931	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			17.00000	18	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,941.00000	8,898	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			237.00000	238	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,311.00000	3,269	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			113.00000	114	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,187.00000	5,144	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			16.00000	16	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,090.00000	9,047	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,937.00000	2,979	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			61.00000	59	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,000.00000	2,035	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			124.00000	116	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,257.00000	1,279	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			381.00000	360	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			782.00000	794	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			906.00000	874	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			45.00000	46	26.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.20	Put		7,169.00000	7,126	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		15.00000	16	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,140.00000	9,096	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,840.00000	2,882	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		64.00000	63	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,917.00000	1,951	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		141.00000	132	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		43.00000	43	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,267.00000	7,224	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		15.00000	15	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,239.00000	9,195	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,888.00000	2,930	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		63.00000	61	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,958.00000	1,993	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		132.00000	123	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,227.00000	1,250	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		401.00000	380	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		44.00000	45	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,218.00000	7,175	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		15.00000	15	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,189.00000	9,146	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		115.00000	116	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,139.00000	5,096	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		48.00000	48	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,072.00000	7,029	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		16.00000	17	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,040.00000	8,997	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		260.00000	262	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,084.00000	3,043	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		124.00000	125	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,948.00000	4,905	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		18.00000	18	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,842.00000	8,799	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,666.00000	3,708	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		40.00000	39	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,696.00000	2,738	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		71.00000	68	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,795.00000	1,828	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		169.00000	158	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,116.00000	1,136	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		490.00000	467	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		67.00000	68	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,441.00000	6,398	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		23.00000	24	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,397.00000	8,354	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 14/06/2010 Currency Future	19.40	Call			69.00000	69	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,393.00000	6,350	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			24.00000	24	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,348.00000	8,305	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,519.00000	3,562	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			43.00000	42	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,553.00000	2,594	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			77.00000	75	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,039.00000	1,057	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			563.00000	538	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			62.00000	63	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,586.00000	6,543	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			21.00000	22	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,545.00000	8,502	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			281.00000	283	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,905.00000	2,864	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			134.00000	135	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,758.00000	4,715	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			59.00000	59	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,683.00000	6,640	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			20.00000	21	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,644.00000	8,601	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			265.00000	267	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,039.00000	2,998	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			126.00000	127	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,901.00000	4,858	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			54.00000	55	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,828.00000	6,785	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			19.00000	19	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,793.00000	8,749	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			42.00000	42	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,316.00000	7,273	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			14.00000	14	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,288.00000	9,245	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			49.00000	50	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,023.00000	6,980	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			17.00000	17	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,991.00000	8,948	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,862.00000	3,904	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			36.00000	35	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			74.00000	75	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,248.00000	6,205	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			26.00000	26	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,200.00000	8,157	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			71.00000	71	26.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.35	Put		6,345.00000	6,302	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		24.00000	25	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,299.00000	8,255	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,813.00000	3,855	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		37.00000	36	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		72.00000	73	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,297.00000	6,254	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		25.00000	26	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,249.00000	8,206	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,960.00000	4,002	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		34.00000	33	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		350.00000	354	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,424.00000	2,385	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		78.00000	79	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,152.00000	6,109	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		27.00000	28	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,101.00000	8,058	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		0.00000	4,099	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		0.00000	30	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		0.00000	82	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		0.00000	6,013	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		0.00000	29	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		0.00000	7,960	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			10.95060	10.89980		14.36	63,502,529.40	5,799	24,324.00
€ / R On 14/09/2009 Currency Future	10.90	Call		88.00000	113	15.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		88.00000	63	15.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		43.00000	47	15.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		193.00000	147	15.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		21.00000	21	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		321.00000	270	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		27.00000	27	16.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		277.00000	227	16.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		17.00000	16	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		367.00000	315	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		14.00000	12	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		414.00000	362	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		6.00000	5	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		606.00000	554	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		9.00000	8	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		509.00000	457	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		5.00000	4	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		655.00000	603	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		4.00000	3	22.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		704.00000	652	22.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Call			7.00000	6	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			558.00000	505	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			4.00000	2	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			754.00000	702	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			9.00000	8	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			509.00000	457	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			27.00000	27	16.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			277.00000	227	16.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			54.00000	62	15.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			155.00000	111	15.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			34.00000	36	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			234.00000	185	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			4.00000	2	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			754.00000	702	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			3.00000	2	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			803.00000	751	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			4.00000	3	22.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			704.00000	652	22.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	34.53	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,601.00000	1,550	34.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			11.00000	10	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			461.00000	409	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			7.00000	6	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			558.00000	505	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			11.00000	10	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			461.00000	409	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			2.00000	1	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			902.00000	851	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			2.00000	1	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			952.00000	901	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			3.00000	2	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			853.00000	801	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			2.00000	1	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			1,002.00000	950	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			1.00000	1	28.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,102.00000	1,050	28.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			1.00000	1	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			1,052.00000	1,000	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			1.00000	1	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,151.00000	1,100	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			1.00000	1	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,201.00000	1,150	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			1.00000	0	33.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,501.00000	1,450	33.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	0	31.92	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 14/09/2009 Currency Future	12.30	Put		1,401.00000	1,350	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		1.00000	0	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,351.00000	1,300	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		1.00000	0	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,551.00000	1,500	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	35.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,701.00000	1,650	35.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	36.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,751.00000	1,700	36.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	38.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,901.00000	1,850	38.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		2,100.00000	2,049	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		0.00000	0	41.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,300.00000	2,249	41.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		0.00000	0	41.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,250.00000	2,199	41.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		0.00000	0	41.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,250.00000	2,199	41.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		0.00000	0	42.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,600.00000	2,549	42.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	42.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,650.00000	2,599	42.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		0.00000	0	42.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,550.00000	2,499	42.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		0.00000	0	41.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,500.00000	2,449	41.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	0	41.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,450.00000	2,399	41.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	0	41.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,450.00000	2,399	41.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		0.00000	0	41.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,350.00000	2,299	41.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		0.00000	0	42.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,800.00000	2,749	42.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	43.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,950.00000	2,899	43.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		3,000.00000	2,949	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		0.00000	0	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,700.00000	2,649	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		0.00000	0	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,400.00000	2,349	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		0.00000	0	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,400.00000	2,349	41.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	41.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,500.00000	2,449	41.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	0	40.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,150.00000	2,099	40.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	43.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,850.00000	2,799	43.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	42.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,750.00000	2,699	42.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			3,000.00000	2,949	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	43.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			3,050.00000	2,999	43.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	43.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			3,100.00000	3,049	43.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	44.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,200.00000	3,149	44.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,900.00000	2,849	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	0	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,200.00000	2,149	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,300.00000	3,249	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	46.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,950.00000	3,899	46.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,900.00000	2,849	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	44.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,200.00000	3,149	44.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,400.00000	3,349	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	45.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,500.00000	3,449	45.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	45.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,600.00000	3,549	45.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	46.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,700.00000	3,649	46.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,700.00000	2,649	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,400.00000	3,349	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	45.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,500.00000	3,449	45.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	37.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,801.00000	1,750	37.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	38.43	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 14/09/2009 Currency Future	12.80	Put		1,901.00000	1,850	38.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	39.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		2,000.00000	1,950	39.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	42.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,650.00000	2,599	42.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	44.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		3,150.00000	3,099	44.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	44.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		3,250.00000	3,199	44.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	44.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,350.00000	3,299	44.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		0.00000	0	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		2,200.00000	2,149	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	39.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		2,000.00000	1,950	39.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	39.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,950.00000	1,900	39.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		0.00000	0	40.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		2,050.00000	1,999	40.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	43.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,950.00000	2,899	43.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		0.00000	0	40.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		2,150.00000	2,099	40.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	42.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,750.00000	2,699	42.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	37.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,851.00000	1,800	37.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	35.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,701.00000	1,650	35.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		1.00000	0	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,451.00000	1,400	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	35.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,651.00000	1,600	35.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		1.00000	0	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,251.00000	1,200	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		1.00000	0	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,451.00000	1,400	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	39.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,950.00000	1,900	39.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		1.00000	1	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,201.00000	1,150	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		1.00000	0	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,301.00000	1,250	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		1.00000	0	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,251.00000	1,200	29.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	36.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,751.00000	1,700	36.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,500.00000	4,551	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,000.00000	3,051	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,500.00000	1,551	29.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	29.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	49.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,500.00000	4,449	49.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	55.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		6,000.00000	5,949	55.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	56.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,500.00000	7,449	56.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		4,800.00000	4,851	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,300.00000	3,351	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		1,800.00000	1,851	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		325.00000	367	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		25.00000	16	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	47.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		4,200.00000	4,149	47.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	54.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,700.00000	5,649	54.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	56.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		7,200.00000	7,149	56.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		4,950.00000	5,001	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,450.00000	3,501	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		1,950.00000	2,001	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		464.00000	510	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		14.00000	9	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	0	47.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		4,050.00000	3,999	47.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	53.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,550.00000	5,499	53.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	56.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		7,050.00000	6,999	56.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		2.00000	1	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		1,002.00000	950	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		2.00000	1	26.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.85	Put			952.00000	901	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			69.00000	81	14.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			119.00000	80	14.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			195.00000	232	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			46.00000	31	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			120.00000	150	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			71.00000	49	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			237.00000	276	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			37.00000	25	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			156.00000	190	17.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			57.00000	39	17.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			3,900.00000	3,951	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			2,900.00000	2,951	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			1,900.00000	1,951	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			904.00000	953	32.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			4.00000	2	32.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	47.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			4,100.00000	4,049	47.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	56.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			6,100.00000	6,049	56.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			8,100.00000	8,049	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			3,750.00000	3,801	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			2,750.00000	2,801	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			1,750.00000	1,801	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			755.00000	804	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			6.00000	4	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	48.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,250.00000	4,199	48.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	56.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,250.00000	6,199	56.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,250.00000	8,199	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,650.00000	3,701	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,650.00000	2,701	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,650.00000	1,701	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			0.00000	0	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 14/09/2009 Currency Future	10.25	Call			657.00000	705	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			7.00000	5	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	48.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,350.00000	4,299	48.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	56.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,350.00000	6,299	56.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,350.00000	8,299	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,600.00000	3,651	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,600.00000	2,651	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,600.00000	1,651	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			608.00000	656	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			9.00000	6	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	48.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,400.00000	4,349	48.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	56.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,400.00000	6,349	56.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,400.00000	8,349	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,400.00000	3,451	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,400.00000	2,451	24.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	24.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,400.00000	1,451	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			417.00000	462	23.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			17.00000	11	23.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	49.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,600.00000	4,549	49.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	56.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,600.00000	6,549	56.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,600.00000	8,549	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,350.00000	3,401	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,350.00000	2,401	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,350.00000	1,401	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			370.00000	414	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			20.00000	14	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	49.88	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 14/09/2009 Currency Future	15.55	Put			4,650.00000	4,599	49.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	56.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,650.00000	6,599	56.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,650.00000	8,599	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,300.00000	2,351	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,300.00000	1,351	31.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	31.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	50.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,700.00000	4,649	50.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	56.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,700.00000	6,649	56.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,700.00000	8,649	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,200.00000	3,251	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,200.00000	2,251	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,201.00000	1,251	31.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			1.00000	0	31.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	50.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,800.00000	4,749	50.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	56.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,800.00000	6,749	56.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,800.00000	8,749	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,250.00000	3,301	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,250.00000	2,301	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,250.00000	1,301	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			1.00000	0	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			280.00000	321	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			30.00000	20	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	50.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,750.00000	4,699	50.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	56.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,750.00000	6,699	56.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,750.00000	8,699	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,500.00000	3,551	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,500.00000	2,551	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	24.77	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 14/09/2009 Currency Future	10.40	Call			512.00000	558	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			12.00000	8	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	56.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,500.00000	6,449	56.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,500.00000	8,449	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,700.00000	3,751	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,700.00000	2,751	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,700.00000	1,751	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			706.00000	755	28.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			6.00000	4	28.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	48.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,300.00000	4,249	48.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	56.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,300.00000	6,249	56.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,300.00000	8,249	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			3,850.00000	3,901	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			2,850.00000	2,901	24.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	24.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			1,850.00000	1,901	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			854.00000	903	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			4.00000	3	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	47.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			4,150.00000	4,099	47.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	56.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			6,150.00000	6,099	56.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			8,150.00000	8,099	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,450.00000	2,501	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,450.00000	1,501	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	49.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,550.00000	4,499	49.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	56.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,550.00000	6,499	56.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			8,550.00000	8,499	57.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Call			4,000.00000	4,051	23.88	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 14/09/2009 Currency Future	6.90	Put		0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Call		2,000.00000	2,051	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Call		1,003.00000	1,052	33.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Put		3.00000	1	33.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Call		0.00000	0	47.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Put		4,000.00000	3,949	47.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Call		0.00000	0	57.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Put		8,000.00000	7,949	57.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.13400	11.08410		16.42	98,179,612.00	8,818	23,822.00
€ / R On 14/12/2009 Currency Future	11.10	Call		371.00000	391	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		387.00000	357	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		123.00000	126	20.15	0.00	0	13,484.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,239.00000	1,192	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		16.00000	16	26.73	0.00	0	12,549.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,532.00000	3,482	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		316.00000	331	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		482.00000	447	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		270.00000	282	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		586.00000	548	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		285.00000	297	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		551.00000	513	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		95.00000	96	21.22	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,511.00000	1,462	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		244.00000	254	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		659.00000	620	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		199.00000	206	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		815.00000	772	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		220.00000	228	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		736.00000	694	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		189.00000	196	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		855.00000	812	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		180.00000	186	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		896.00000	852	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		209.00000	217	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		775.00000	733	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		163.00000	168	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		979.00000	934	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		256.00000	267	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		622.00000	583	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		333.00000	349	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		449.00000	415	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		171.00000	177	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		937.00000	893	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		300.00000	314	16.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.30	Put			516.00000	480	16.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			231.00000	241	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			697.00000	657	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			148.00000	153	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,064.00000	1,019	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			141.00000	145	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,107.00000	1,061	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			135.00000	139	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,151.00000	1,105	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			155.00000	160	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			1,021.00000	976	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			129.00000	132	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,195.00000	1,148	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			118.00000	120	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,284.00000	1,236	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			91.00000	92	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,557.00000	1,508	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			99.00000	100	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,465.00000	1,416	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			103.00000	105	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,419.00000	1,371	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			84.00000	85	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,650.00000	1,601	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			80.00000	81	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,696.00000	1,647	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			77.00000	78	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,743.00000	1,694	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			74.00000	75	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,790.00000	1,741	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			64.00000	64	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,980.00000	1,930	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			54.00000	55	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,170.00000	2,121	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			45.00000	45	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,361.00000	2,311	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			49.00000	50	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,265.00000	2,216	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			47.00000	47	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,313.00000	2,263	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			47.00000	47	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,313.00000	2,263	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			36.00000	36	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,602.00000	2,552	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			34.00000	34	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,650.00000	2,600	24.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Call			37.00000	38	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,553.00000	2,504	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			39.00000	39	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,505.00000	2,455	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			41.00000	41	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,457.00000	2,407	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			39.00000	39	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,505.00000	2,455	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			43.00000	43	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,409.00000	2,359	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	30	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,796.00000	2,746	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			52.00000	52	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,217.00000	2,168	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			13.00000	13	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,779.00000	3,729	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			33.00000	33	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,699.00000	2,649	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			27.00000	28	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,893.00000	2,844	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			25.00000	25	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,991.00000	2,941	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			23.00000	23	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,089.00000	3,039	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			21.00000	21	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,187.00000	3,137	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			49.00000	50	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,265.00000	2,216	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			45.00000	45	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,361.00000	2,311	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			31.00000	31	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,747.00000	2,697	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			29.00000	29	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,845.00000	2,795	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			26.00000	26	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,942.00000	2,892	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			62.00000	62	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,028.00000	1,978	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			57.00000	57	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,123.00000	2,073	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			36.00000	36	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,602.00000	2,552	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			57.00000	57	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,123.00000	2,073	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	30	25.08	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	13.85	Put		2,796.00000	2,746	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		59.00000	59	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,075.00000	2,025	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		31.00000	31	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,747.00000	2,697	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		29.00000	29	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,845.00000	2,795	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		24.00000	24	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,040.00000	2,990	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		25.00000	25	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,991.00000	2,941	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		66.00000	66	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,932.00000	1,882	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		69.00000	69	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,885.00000	1,835	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		59.00000	59	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,075.00000	2,025	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		37.00000	38	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,553.00000	2,504	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		69.00000	69	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,885.00000	1,835	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		71.00000	72	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,837.00000	1,788	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		62.00000	62	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,028.00000	1,978	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		87.00000	88	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,603.00000	1,554	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		108.00000	110	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,374.00000	1,326	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		84.00000	85	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,650.00000	1,601	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		113.00000	115	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,328.00000	1,281	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		103.00000	105	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,419.00000	1,371	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		87.00000	88	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,603.00000	1,554	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		616.00000	648	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		181.00000	164	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		351.00000	368	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		417.00000	384	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		15.00000	16	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,581.00000	3,532	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		753.00000	790	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		119.00000	106	15.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.95	Call			442.00000	467	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			308.00000	283	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			14.00000	15	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,680.00000	3,631	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,562.00000	1,611	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			28.00000	27	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			393.00000	415	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			359.00000	331	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			8.00000	8	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,474.00000	4,424	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	4	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,970.00000	5,920	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,468.00000	7,418	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,855.00000	1,905	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	21	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			553.00000	583	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			219.00000	199	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			10.00000	10	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,176.00000	4,126	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			4.00000	4	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,670.00000	5,620	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,168.00000	7,118	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			123.00000	126	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,239.00000	1,192	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,003.00000	2,052	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			19.00000	18	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			648.00000	682	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			164.00000	148	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			11.00000	11	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,027.00000	3,977	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	5	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,521.00000	5,471	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,018.00000	6,968	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,286.00000	3,337	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	3	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,297.00000	2,346	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			13.00000	12	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,319.00000	1,368	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			35.00000	34	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			524.00000	552	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			240.00000	218	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			14.00000	14	27.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Put		3,730.00000	3,680	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		7.00000	7	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,723.00000	4,673	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,385.00000	3,437	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		1.00000	3	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,395.00000	2,444	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	10	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,416.00000	1,465	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		32.00000	31	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		584.00000	615	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		200.00000	181	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		15.00000	15	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,631.00000	3,581	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		8.00000	8	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,624.00000	4,574	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,435.00000	3,487	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	3	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,444.00000	2,494	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	10	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,465.00000	1,513	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		31.00000	29	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		8.00000	8	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,574.00000	4,524	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,186.00000	3,238	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		2.00000	4	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,198.00000	2,248	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	14	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,223.00000	1,272	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		39.00000	38	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		468.00000	494	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		284.00000	260	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		13.00000	13	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,829.00000	3,779	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		7.00000	7	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,823.00000	4,773	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,087.00000	3,138	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		3.00000	4	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,101.00000	2,150	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		16.00000	16	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,128.00000	1,176	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		43.00000	42	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		417.00000	440	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		333.00000	306	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		12.00000	12	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,928.00000	3,878	27.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.00	Call		6.00000	6	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,922.00000	4,872	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,989.00000	3,039	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		5.00000	5	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,033.00000	1,080	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		48.00000	46	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		6.00000	6	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,022.00000	4,972	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,038.00000	3,088	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		4.00000	4	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,052.00000	2,101	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		18.00000	17	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,080.00000	1,128	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		46.00000	44	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		11.00000	12	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,977.00000	3,928	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		6.00000	6	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,972.00000	4,922	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,236.00000	3,288	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		2.00000	4	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,248.00000	2,297	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		13.00000	13	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,271.00000	1,320	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		37.00000	36	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		496.00000	523	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		261.00000	239	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		7.00000	7	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,773.00000	4,723	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,335.00000	3,387	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		1.00000	3	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,346.00000	2,395	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	11	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,368.00000	1,416	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		34.00000	32	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		7.00000	7	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,673.00000	4,623	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,485.00000	3,537	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,494.00000	2,543	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	9	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,513.00000	1,562	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		29.00000	28	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		8.00000	8	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,524.00000	4,474	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,485.00000	3,537	29.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,584.00000	3,636	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	2	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,593.00000	2,642	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			8.00000	8	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,611.00000	1,660	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			27.00000	26	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			717.00000	753	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			133.00000	119	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			17.00000	18	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,433.00000	3,384	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			9.00000	9	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,424.00000	4,375	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,784.00000	3,836	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,791.00000	2,840	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	6	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,806.00000	1,856	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			22.00000	22	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			867.00000	908	15.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			83.00000	74	15.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			20.00000	21	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,236.00000	3,187	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			10.00000	10	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,226.00000	4,176	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,884.00000	3,936	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	2	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,890.00000	2,939	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			6.00000	5	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,904.00000	1,954	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			20.00000	20	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			948.00000	990	15.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			64.00000	56	15.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			22.00000	22	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,138.00000	3,088	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			10.00000	11	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,126.00000	4,077	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			4.00000	4	32.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,119.00000	6,070	32.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,117.00000	8,067	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	3	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,219.00000	6,169	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,217.00000	8,167	35.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.40	Call			3,684.00000	3,736	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,691.00000	2,741	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			7.00000	7	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,708.00000	1,757	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			24.00000	23	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			790.00000	828	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			106.00000	94	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			9.00000	9	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,325.00000	4,275	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	3	32.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,319.00000	6,269	32.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,317.00000	8,267	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	3	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,419.00000	6,369	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,417.00000	8,367	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	3	33.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,569.00000	6,519	33.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,567.00000	8,517	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	3	33.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,669.00000	6,619	33.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,667.00000	8,617	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	33.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,818.00000	6,768	33.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,817.00000	8,767	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,768.00000	6,718	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,767.00000	8,717	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	3	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,519.00000	6,469	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,517.00000	8,467	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,834.00000	3,886	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	2	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,840.00000	2,890	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			6.00000	6	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			907.00000	949	15.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			73.00000	65	15.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			3.00000	3	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.25	Put		6,169.00000	6,119	32.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,167.00000	8,117	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,734.00000	3,786	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	2	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,741.00000	2,791	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		7.00000	7	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,757.00000	1,806	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		23.00000	22	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		828.00000	868	15.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		94.00000	84	15.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		9.00000	10	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,275.00000	4,226	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	3	32.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,269.00000	6,219	32.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,267.00000	8,217	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,634.00000	3,686	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	2	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,642.00000	2,691	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		8.00000	7	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,659.00000	1,709	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		25.00000	25	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		9.00000	9	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,375.00000	4,325	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		3.00000	3	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,369.00000	6,319	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,367.00000	8,317	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		3.00000	3	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,718.00000	6,669	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,717.00000	8,667	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		3.00000	3	33.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,619.00000	6,569	33.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,617.00000	8,567	35.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,984.00000	4,035	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	1	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		4.00000	4	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,020.00000	5,970	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	35.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,017.00000	7,967	35.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.31570	11.26500		17.34	1,584,198.00	140	2,152.00
€ / R On 15/03/2010 Currency Future	11.25	Call		575.00000	591	17.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.25	Put		560.00000	525	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		503.00000	514	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		688.00000	648	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		470.00000	480	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		755.00000	715	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		455.00000	465	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		790.00000	749	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		486.00000	497	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		721.00000	681	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		427.00000	435	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		862.00000	819	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		388.00000	395	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		973.00000	929	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		400.00000	408	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		935.00000	892	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		376.00000	382	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		1,011.00000	967	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		364.00000	370	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,049.00000	1,005	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		353.00000	359	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,088.00000	1,043	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		332.00000	337	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,167.00000	1,121	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		249.00000	251	21.01	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,584.00000	1,535	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		692.00000	713	16.94	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		427.00000	397	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		520.00000	531	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		655.00000	616	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		343.00000	348	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,128.00000	1,082	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		427.00000	435	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		862.00000	819	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		537.00000	550	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		622.00000	584	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		413.00000	421	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		898.00000	855	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		323.00000	327	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,208.00000	1,161	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		313.00000	317	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,248.00000	1,201	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		304.00000	308	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,289.00000	1,242	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,035.00000	3,084	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		20.00000	19	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.25	Call			2,056.00000	2,105	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			41.00000	39	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,161.00000	1,201	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			146.00000	135	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			179.00000	179	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,164.00000	2,113	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			106.00000	106	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,091.00000	3,040	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			69.00000	68	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			4,054.00000	4,002	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			32.00000	32	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			5,017.00000	4,967	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,084.00000	3,133	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			19.00000	18	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,104.00000	2,153	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			39.00000	37	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,203.00000	1,243	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			138.00000	128	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			597.00000	614	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			532.00000	498	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			183.00000	183	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			2,118.00000	2,068	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			109.00000	108	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			3,044.00000	2,993	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			70.00000	69	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			4,005.00000	3,953	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			33.00000	34	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,968.00000	4,918	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,182.00000	3,232	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			17.00000	16	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,201.00000	2,251	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			36.00000	35	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,287.00000	1,329	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			122.00000	113	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			643.00000	662	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			478.00000	446	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			192.00000	193	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			2,027.00000	1,977	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			114.00000	114	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,949.00000	2,898	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			73.00000	72	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,908.00000	3,856	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			36.00000	36	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,871.00000	4,821	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,231.00000	3,281	24.11	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	8.05	Put		16.00000	15	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,250.00000	2,299	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		35.00000	34	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,330.00000	1,372	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		115.00000	106	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		667.00000	687	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		452.00000	421	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		197.00000	198	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,982.00000	1,932	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		117.00000	117	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,902.00000	2,851	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		75.00000	73	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,860.00000	3,808	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		38.00000	38	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,823.00000	4,772	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,133.00000	3,183	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		18.00000	17	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,153.00000	2,202	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		38.00000	36	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,245.00000	1,286	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		130.00000	120	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		619.00000	638	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		504.00000	472	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		188.00000	188	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,073.00000	2,022	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		112.00000	111	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,997.00000	2,945	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		72.00000	70	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,957.00000	3,905	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		35.00000	35	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,920.00000	4,869	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,379.00000	3,429	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		14.00000	13	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,396.00000	2,446	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	30	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,460.00000	1,504	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		95.00000	88	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		744.00000	767	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		379.00000	352	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		213.00000	213	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,848.00000	1,798	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		126.00000	126	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,761.00000	2,710	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		79.00000	78	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,714.00000	3,663	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.90	Call		42.00000	42	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,677.00000	4,627	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,477.00000	3,527	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	12	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,494.00000	2,544	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		29.00000	28	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,549.00000	1,593	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		84.00000	78	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		800.00000	825	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		335.00000	309	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		224.00000	225	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,759.00000	1,709	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		133.00000	133	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,668.00000	2,617	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		83.00000	82	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,618.00000	3,566	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		46.00000	46	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,581.00000	4,530	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,428.00000	3,478	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,445.00000	2,495	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	29	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,505.00000	1,548	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		90.00000	83	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		772.00000	796	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		357.00000	330	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		218.00000	219	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,803.00000	1,753	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		130.00000	129	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,715.00000	2,664	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		81.00000	80	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,666.00000	3,614	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		44.00000	44	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,629.00000	4,578	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,280.00000	3,330	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		15.00000	14	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,299.00000	2,348	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		34.00000	32	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,373.00000	1,416	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		108.00000	100	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		202.00000	203	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,937.00000	1,887	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		120.00000	120	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,855.00000	2,804	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		76.00000	75	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.00	Put		3,811.00000	3,759	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		39.00000	39	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,774.00000	4,723	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,330.00000	3,379	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		15.00000	14	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,348.00000	2,397	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		33.00000	31	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,417.00000	1,460	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		102.00000	94	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		718.00000	740	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		403.00000	374	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		207.00000	208	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,892.00000	1,842	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		123.00000	123	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,808.00000	2,757	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		78.00000	77	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,763.00000	3,711	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		41.00000	41	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,726.00000	4,675	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,527.00000	3,577	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		12.00000	11	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,543.00000	2,593	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		28.00000	27	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,594.00000	1,639	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		79.00000	73	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		829.00000	855	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		314.00000	289	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		230.00000	231	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,715.00000	1,666	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		137.00000	136	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,622.00000	2,571	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		85.00000	84	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,570.00000	3,518	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		47.00000	47	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,532.00000	4,482	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,576.00000	3,626	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	11	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,592.00000	2,642	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		27.00000	26	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,639.00000	1,684	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		74.00000	68	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		858.00000	885	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		293.00000	270	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		236.00000	238	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,671.00000	1,622	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.70	Call			140.00000	140	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,575.00000	2,524	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			87.00000	85	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,522.00000	3,470	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			49.00000	49	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,484.00000	4,433	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,774.00000	3,824	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			9.00000	9	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,789.00000	2,838	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			24.00000	23	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,822.00000	1,868	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			57.00000	53	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			985.00000	1,016	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			220.00000	200	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			263.00000	266	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,498.00000	1,450	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			156.00000	156	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,391.00000	2,341	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			95.00000	94	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,330.00000	3,278	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			57.00000	57	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,292.00000	4,241	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,923.00000	3,973	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			8.00000	7	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,936.00000	2,986	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			21.00000	20	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,962.00000	2,009	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			47.00000	43	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,089.00000	1,123	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			174.00000	157	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			287.00000	290	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,372.00000	1,324	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			169.00000	170	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,254.00000	2,204	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			102.00000	101	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,187.00000	3,135	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			64.00000	64	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,149.00000	4,098	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			14.00000	14	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,099.00000	6,048	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			7.00000	8	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,092.00000	8,042	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			13.00000	13	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,248.00000	6,198	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			7.00000	7	30.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.50	Put		8,242.00000	8,191	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,675.00000	3,725	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	9	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,690.00000	2,740	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		25.00000	24	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,730.00000	1,776	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		65.00000	60	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		920.00000	949	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		255.00000	233	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		148.00000	148	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,483.00000	2,432	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		53.00000	53	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,388.00000	4,337	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		13.00000	13	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,348.00000	6,297	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		6.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,341.00000	8,291	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		12.00000	12	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,447.00000	6,397	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		6.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,441.00000	8,390	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,428.00000	3,478	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		12.00000	12	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,597.00000	6,546	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		5.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,590.00000	8,540	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		11.00000	11	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,696.00000	6,646	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		5.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,690.00000	8,639	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		11.00000	11	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,846.00000	6,795	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		4.00000	4	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,839.00000	8,789	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		11.00000	11	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,796.00000	6,745	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		5.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,790.00000	8,739	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		12.00000	12	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,547.00000	6,496	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		5.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,540.00000	8,490	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,824.00000	3,874	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		9.00000	8	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.45	Call			2,838.00000	2,888	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			23.00000	22	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,868.00000	1,915	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			53.00000	49	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,019.00000	1,051	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			204.00000	185	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			160.00000	161	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,345.00000	2,295	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			59.00000	59	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,244.00000	4,194	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			14.00000	14	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,199.00000	6,148	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			7.00000	7	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,192.00000	8,141	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,873.00000	3,923	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			8.00000	8	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,887.00000	2,937	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			22.00000	21	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,915.00000	1,962	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			50.00000	46	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,053.00000	1,086	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			188.00000	171	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			165.00000	165	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,300.00000	2,250	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			62.00000	61	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,197.00000	4,146	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			14.00000	14	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,149.00000	6,098	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			7.00000	7	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,142.00000	8,092	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,725.00000	3,775	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			10.00000	9	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,739.00000	2,789	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			24.00000	23	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,776.00000	1,822	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			61.00000	56	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			952.00000	982	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			237.00000	217	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			152.00000	152	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,437.00000	2,386	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			55.00000	55	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,340.00000	4,289	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			13.00000	13	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,298.00000	6,247	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			7.00000	7	30.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.55	Put			8,292.00000	8,241	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			12.00000	12	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,497.00000	6,446	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			6.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,491.00000	8,440	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			11.00000	11	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,746.00000	6,696	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			5.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,740.00000	8,689	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			12.00000	12	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,647.00000	6,596	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			5.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,640.00000	8,589	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,626.00000	3,676	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			11.00000	10	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,641.00000	2,691	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			26.00000	25	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,684.00000	1,730	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			69.00000	64	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			889.00000	917	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			274.00000	251	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			441.00000	450	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			826.00000	784	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			144.00000	144	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,529.00000	2,478	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			51.00000	51	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,436.00000	4,385	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			13.00000	13	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,398.00000	6,347	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			6.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,391.00000	8,340	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,022.00000	4,072	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			7.00000	6	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			15.00000	15	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,000.00000	5,949	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			8.00000	8	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,993.00000	7,942	30.44	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.88200		249.77600		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			302.57900		301.93200		0.00	0.00	0	750.00
ALBI On 04/02/2010 Index Future			308.12300		307.46500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.72200		128.58400		0.00	0.00	0	2.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 04/02/2010 Index Future		131.08000	130.94100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		304.28200	303.65700		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi		309.85700	309.22200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		362.40500	362.40500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.29063	7.30048		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.28000	8.33000		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		7.80300	7.90600		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.13900	8.18200		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.33300	8.39800		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.26300	8.32800		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.25100	8.30800		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		6.83000	6.84800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.80500	6.84500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		6.90000	6.90400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.21900	7.26200		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.44100	7.45800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.38500	7.41300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.58300	7.61900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.11200	8.15700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.21800	8.26900		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.20400	8.26400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.24300	8.30300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.00000	7.00300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		6.96000	6.96500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		7.04300	7.05000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/12/2009 jRod				7.12500	7.12900		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				293.18900	292.42600		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				298.56000	297.78500		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.33400	7.34700		0.93	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			6.00000	6	0.89	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			685.00000	675	0.89	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.32500	7.35000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			883.00000	913	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			179.00000	165	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.07100	8.10500		7.00	0.00	0	6,873.00
R157 On 05/11/2009 Bond Future	7.50	Call			351.00000	377	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,603.00000	3,449	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.13800	8.17200		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,305.00000	1,361	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,466.00000	3,350	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.18200	8.21800		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,345.00000	3,444	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,987.00000	1,911	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.19200	8.23000		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,363.00000	4,471	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,980.00000	1,912	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.62100	8.66300		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,128.00000	3,345	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,271.00000	2,071	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,609.00000	4,885	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,343.00000	1,202	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			107.00000	119	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,525.00000	12,121	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			263.00000	292	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			9,853.00000	9,465	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.66200	8.70400		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,457.00000	2,592	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,024.00000	6,748	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.69300	8.73700		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,605.00000	6,851	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,106.00000	3,926	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				8.70900	8.75500		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,499.00000	8,778	13.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/08/2010 Bond Future	9.25	Put			3,908.00000	3,745	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.13600		8.16800		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			217.00000	232	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,053.00000	2,935	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.19200		8.22600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			623.00000	654	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,575.00000	3,469	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.23100		8.26700		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,510.00000	2,586	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,626.00000	1,564	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.23700		8.27600		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,776.00000	3,872	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,183.00000	1,137	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.54600		8.58800		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			161.00000	175	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,452.00000	6,232	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.60800		8.65100		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,648.00000	1,727	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,126.00000	3,972	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.65200		8.69800		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,161.00000	4,300	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,587.00000	2,483	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.67300		8.72100		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,391.00000	5,541	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,725.00000	2,628	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.55000		8.59200		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call			172.00000	187	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,121.00000	6,880	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.60200		8.64600		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,822.00000	1,912	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,523.00000	4,351	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.64300		8.68800		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,615.00000	4,766	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,821.00000	2,709	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.66400		8.71100		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,651.00000	5,818	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,642.00000	2,541	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.18200		8.21500		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			163.00000	175	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,651.00000	2,550	5.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future			8.24900	8.28400		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		494.00000	519	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,081.00000	2,991	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.30400	8.34100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,389.00000	2,457	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,145.00000	1,100	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.32000	8.36100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,830.00000	2,907	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,010.00000	968	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.69900	8.72000		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		122.00000	125	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		8,153.00000	8,025	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.75100	8.77300		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,723.00000	1,761	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		4,993.00000	4,897	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.79500	8.81800		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		5,217.00000	5,296	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,674.00000	2,615	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.82100	8.84500		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		6,249.00000	6,338	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,496.00000	2,443	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.70800	8.72900		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call		156.00000	161	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		6,784.00000	6,654	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.75700	8.77900		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		2,042.00000	2,092	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		3,836.00000	3,746	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.79600	8.81800		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,995.00000	5,077	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,352.00000	2,296	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.81700	8.84100		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,403.00000	6,496	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,468.00000	2,414	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.14700	8.18800		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call		420.00000	464	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		6,963.00000	6,640	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call		7,076.00000	7,395	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		334.00000	286	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		66.00000	74	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		11,918.00000	11,559	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		179.00000	200	17.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Put			9,314.00000	8,968	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,200.00000	12,561	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			33.00000	26	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.16700		8.20900		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,370.00000	1,459	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,086.00000	7,802	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,899.00000	14,247	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			273.00000	247	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.18000		8.22200		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,873.00000	6,094	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,476.00000	3,324	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.18000		8.22400		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,893.00000	8,145	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,464.00000	3,326	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			300.43800		299.81900		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			305.94200		305.31300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.52470		6.50860		17.22	1,957,410.00	300	240,959.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			68.00000	71	17.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			60.00000	46	17.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			101.00000	105	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			42.00000	31	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			49.00000	49	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			90.00000	74	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			35.00000	33	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			126.00000	109	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			49.00000	49	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			90.00000	74	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			24.00000	23	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			166.00000	148	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			17.00000	15	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			209.00000	191	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			9.00000	7	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			300.00000	282	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			12.00000	10	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			254.00000	236	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			9.00000	7	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			300.00000	282	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			24.00000	23	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			166.00000	148	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			138.00000	145	19.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			30.00000	20	19.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			138.00000	145	19.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.40	Put		30.00000	20	19.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		223.00000	234	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		14.00000	9	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		179.00000	188	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		21.00000	13	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		101.00000	105	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		42.00000	31	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		223.00000	234	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		14.00000	9	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		35.00000	33	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		126.00000	109	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		269.00000	281	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		10.00000	6	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		316.00000	329	23.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		7.00000	4	23.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		17.00000	15	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		209.00000	191	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		5.00000	3	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		396.00000	379	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		2.00000	2	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		494.00000	477	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		5.00000	3	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		396.00000	379	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		6.00000	5	23.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		348.00000	330	23.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		3.00000	2	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		445.00000	428	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		2.00000	1	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		543.00000	527	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		3.00000	2	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		445.00000	428	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		2.00000	1	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		543.00000	527	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		1.00000	1	29.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		642.00000	626	29.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		1.00000	1	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		593.00000	576	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		1.00000	1	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		593.00000	576	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		1.00000	1	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		692.00000	676	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		1.00000	0	32.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		792.00000	776	32.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		1.00000	1	29.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		642.00000	626	29.64	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 14/09/2009 Currency Future	7.25	Call			1.00000	0	31.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			742.00000	726	31.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			1.00000	0	32.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			792.00000	776	32.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			0.00000	0	34.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			892.00000	875	34.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			1.00000	1	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			692.00000	676	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			0.00000	0	34.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			892.00000	875	34.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			0.00000	0	36.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			992.00000	975	36.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			0.00000	0	33.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			842.00000	826	33.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			0.00000	0	35.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			942.00000	925	35.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			0.00000	0	37.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,042.00000	1,025	37.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			316.00000	329	23.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			7.00000	4	23.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,759.00000	5,775	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,259.00000	4,275	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,759.00000	2,775	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,259.00000	1,275	37.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	37.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			0.00000	0	50.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,741.00000	1,725	50.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	63.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,241.00000	3,225	63.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	71.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,741.00000	4,725	71.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	78.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,241.00000	6,225	78.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,959.00000	5,975	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,459.00000	4,475	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,959.00000	2,975	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,459.00000	1,475	35.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	35.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			0.00000	0	46.83	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 14/09/2009 Currency Future	8.05	Put		1,541.00000	1,525	46.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	61.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,041.00000	3,025	61.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	70.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,541.00000	4,525	70.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	78.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,041.00000	6,025	78.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,009.00000	6,025	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,509.00000	4,525	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,009.00000	3,025	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,509.00000	1,525	34.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	34.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		0.00000	0	45.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,491.00000	1,475	45.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	61.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,991.00000	2,975	61.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	70.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,491.00000	4,475	70.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	78.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,991.00000	5,975	78.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		461.00000	476	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		2.00000	1	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		363.00000	377	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		5.00000	3	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		709.00000	725	33.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		0.00000	0	33.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		609.00000	625	30.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		1.00000	0	30.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		510.00000	526	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		2.00000	1	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		412.00000	427	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		3.00000	2	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		659.00000	675	31.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		1.00000	0	31.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		560.00000	575	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		1.00000	1	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		412.00000	427	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		3.00000	2	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		560.00000	575	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		1.00000	1	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,209.00000	4,225	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	36.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,209.00000	3,225	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,209.00000	2,225	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,209.00000	1,225	37.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	37.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			0.00000	0	51.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,791.00000	1,775	51.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	66.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,791.00000	3,775	66.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	77.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,791.00000	5,775	77.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	80.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,791.00000	7,775	80.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,159.00000	4,175	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,159.00000	3,175	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,159.00000	2,175	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,159.00000	1,175	38.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	38.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			0.00000	0	52.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,841.00000	1,825	52.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	66.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,841.00000	3,825	66.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	77.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,841.00000	5,825	77.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	80.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,841.00000	7,825	80.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,109.00000	4,125	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,109.00000	3,125	29.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	29.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,109.00000	2,125	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,109.00000	1,125	38.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			0.00000	0	38.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			0.00000	0	53.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,891.00000	1,875	53.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	66.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,891.00000	3,875	66.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	78.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,891.00000	5,875	78.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	80.12	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 14/09/2009 Currency Future	14.40	Put			7,891.00000	7,875	80.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,059.00000	4,075	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,059.00000	3,075	29.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	29.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,059.00000	2,075	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,059.00000	1,075	39.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			0.00000	0	39.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			0.00000	0	54.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,941.00000	1,925	54.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	67.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,941.00000	3,925	67.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	78.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,941.00000	5,925	78.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	80.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,941.00000	7,925	80.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	67.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,941.00000	3,925	67.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	78.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,941.00000	5,925	78.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	80.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,941.00000	7,925	80.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,009.00000	4,025	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,009.00000	2,025	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,009.00000	1,025	39.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			0.00000	0	39.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			0.00000	0	55.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,991.00000	1,975	55.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	67.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,991.00000	3,975	67.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,991.00000	7,975	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,959.00000	3,975	35.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	35.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,959.00000	1,975	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			959.00000	975	38.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			0.00000	0	38.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			0.00000	0	55.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,041.00000	2,025	55.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	67.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,041.00000	4,025	67.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,041.00000	8,025	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,909.00000	3,925	35.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	35.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,909.00000	2,925	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,909.00000	1,925	30.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	30.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			909.00000	925	37.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			0.00000	0	37.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	56.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,091.00000	2,075	56.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	68.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,091.00000	4,075	68.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	78.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,091.00000	6,075	78.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,091.00000	8,075	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,809.00000	3,825	34.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	34.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,809.00000	2,825	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,809.00000	1,825	31.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	31.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			809.00000	825	35.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			0.00000	0	35.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	56.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,191.00000	2,175	56.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	68.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,191.00000	4,175	68.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	78.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,191.00000	6,175	78.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,191.00000	8,175	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,709.00000	3,725	34.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	34.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,709.00000	2,725	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,709.00000	1,725	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	57.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,291.00000	2,275	57.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	69.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,291.00000	4,275	69.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	78.95	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 14/09/2009 Currency Future	12.80	Put			6,291.00000	6,275	78.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,291.00000	8,275	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,759.00000	3,775	34.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	34.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,759.00000	1,775	31.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	31.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			759.00000	775	34.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put			0.00000	0	34.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call			0.00000	0	56.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put			2,241.00000	2,225	56.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call			0.00000	0	68.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put			4,241.00000	4,225	68.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call			0.00000	0	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put			8,241.00000	8,225	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call			3,859.00000	3,875	35.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put			0.00000	0	35.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call			2,859.00000	2,875	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call			1,859.00000	1,875	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put			0.00000	0	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call			859.00000	875	36.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put			0.00000	0	36.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call			0.00000	0	56.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put			2,141.00000	2,125	56.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call			0.00000	0	68.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put			4,141.00000	4,125	68.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call			0.00000	0	78.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put			6,141.00000	6,125	78.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call			0.00000	0	80.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put			8,141.00000	8,125	80.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.58450		6.56870		17.57	2,963,025.00	450	855.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			245.00000	256	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			227.00000	222	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			245.00000	256	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			227.00000	222	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			224.00000	230	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			256.00000	246	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			205.00000	210	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			286.00000	276	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			205.00000	210	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			286.00000	276	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			171.00000	175	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			352.00000	341	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			187.00000	192	17.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Put		318.00000	308	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		142.00000	146	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		423.00000	411	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		142.00000	146	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		423.00000	411	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		156.00000	160	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		387.00000	375	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		156.00000	160	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		387.00000	375	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		130.00000	133	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		461.00000	448	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		302.00000	313	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		183.00000	178	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		302.00000	313	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		183.00000	178	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		332.00000	344	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		164.00000	159	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		332.00000	344	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		164.00000	159	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		273.00000	284	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		204.00000	199	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		364.00000	376	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		146.00000	141	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		187.00000	192	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		318.00000	308	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		398.00000	410	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		129.00000	125	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		398.00000	410	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		129.00000	125	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		433.00000	445	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		114.00000	110	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		130.00000	133	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		461.00000	448	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		108.00000	110	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		539.00000	526	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		90.00000	92	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		621.00000	607	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		75.00000	77	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		706.00000	692	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		62.00000	64	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		794.00000	779	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		118.00000	121	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		499.00000	487	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		98.00000	101	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		579.00000	566	19.46	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	7.15	Call		82.00000	84	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		663.00000	649	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		118.00000	121	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		499.00000	487	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		82.00000	84	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		663.00000	649	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		68.00000	70	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		750.00000	735	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		98.00000	101	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		579.00000	566	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,719.00000	5,735	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,219.00000	4,235	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,719.00000	2,735	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,228.00000	1,243	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		9.00000	8	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		12.00000	12	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,793.00000	1,777	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,284.00000	3,268	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,782.00000	4,766	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	40.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,282.00000	6,266	40.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,969.00000	5,985	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,469.00000	4,485	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,969.00000	2,985	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,474.00000	1,489	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		17.00000	17	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,548.00000	1,533	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	3	29.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,034.00000	3,018	29.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,532.00000	4,516	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	39.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,032.00000	6,016	39.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,019.00000	6,035	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,519.00000	4,535	23.73	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 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,019.00000	3,035	32.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,523.00000	1,539	24.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	4	24.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		18.00000	18	23.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,499.00000	1,484	23.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		3.00000	3	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,984.00000	2,968	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,482.00000	4,466	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	39.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,982.00000	5,966	39.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		546.00000	558	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		77.00000	74	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		469.00000	481	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		101.00000	97	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		712.00000	725	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		43.00000	41	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		627.00000	640	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		58.00000	55	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		507.00000	519	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		88.00000	85	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		469.00000	481	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		101.00000	97	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		586.00000	598	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		67.00000	64	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		364.00000	376	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		146.00000	141	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		669.00000	682	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		50.00000	47	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,219.00000	3,235	30.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,219.00000	2,235	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	32.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,783.00000	3,767	32.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	39.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,782.00000	5,766	39.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	45.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,782.00000	7,766	45.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,119.00000	4,135	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,119.00000	3,135	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,120.00000	2,136	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,130.00000	1,145	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		11.00000	10	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		10.00000	10	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,892.00000	1,876	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	1	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,883.00000	3,867	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	39.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,882.00000	5,866	39.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,882.00000	7,866	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,069.00000	4,085	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,069.00000	3,085	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,070.00000	2,086	28.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		1.00000	1	28.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,081.00000	1,096	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		12.00000	12	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		10.00000	10	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,941.00000	1,925	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		1.00000	1	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,933.00000	3,917	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	39.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,932.00000	5,916	39.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	46.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,932.00000	7,916	46.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,019.00000	4,035	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,020.00000	2,036	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	1	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,032.00000	1,047	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		14.00000	13	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		9.00000	9	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,990.00000	1,975	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	1	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,983.00000	3,967	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	46.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,982.00000	7,966	46.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,969.00000	3,985	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,970.00000	1,986	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		985.00000	999	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.60	Put			16.00000	14	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			9.00000	9	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,040.00000	2,024	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			1.00000	1	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,033.00000	4,017	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,032.00000	8,016	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,919.00000	3,935	24.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	24.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,919.00000	2,935	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,921.00000	1,936	27.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			2.00000	2	27.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			938.00000	952	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			19.00000	17	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			8.00000	8	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,089.00000	2,074	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			1.00000	1	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,083.00000	4,067	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	40.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,082.00000	6,066	40.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,082.00000	8,066	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,169.00000	4,185	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,169.00000	3,185	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,170.00000	2,185	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,178.00000	1,194	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			10.00000	9	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			11.00000	11	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,842.00000	1,827	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			2.00000	2	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,833.00000	3,817	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	39.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,832.00000	5,816	39.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,832.00000	7,816	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,869.00000	3,885	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,869.00000	2,885	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,871.00000	1,887	27.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			2.00000	2	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.70	Call			892.00000	905	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			23.00000	21	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			7.00000	8	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,139.00000	2,123	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			1.00000	1	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,133.00000	4,117	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,132.00000	6,116	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,132.00000	8,116	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,819.00000	3,835	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,819.00000	2,835	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,821.00000	1,837	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			2.00000	2	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			846.00000	859	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			27.00000	25	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			7.00000	7	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,188.00000	2,173	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			1.00000	1	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,183.00000	4,167	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	40.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,182.00000	6,166	40.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,182.00000	8,166	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,669.00000	3,685	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,669.00000	2,685	31.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	31.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,672.00000	1,688	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			3.00000	3	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			6.00000	6	27.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,337.00000	2,321	27.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			1.00000	1	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,332.00000	4,317	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	40.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,332.00000	6,316	40.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,331.00000	8,316	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,769.00000	3,785	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,769.00000	2,785	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,771.00000	1,787	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		800.00000	814	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		32.00000	29	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		7.00000	7	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,238.00000	2,222	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,232.00000	4,217	34.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	40.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,232.00000	6,216	40.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,232.00000	8,216	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,719.00000	3,735	25.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,722.00000	1,737	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		756.00000	769	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		37.00000	35	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		6.00000	6	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,288.00000	2,272	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	34.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,282.00000	4,267	34.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	46.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,282.00000	8,266	46.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.63250	6.61670		18.14	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		349.00000	358	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		333.00000	326	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		349.00000	358	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		333.00000	326	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		330.00000	336	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		363.00000	354	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		311.00000	317	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		395.00000	385	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		311.00000	317	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		395.00000	385	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		278.00000	283	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		461.00000	450	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		294.00000	300	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		427.00000	417	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		278.00000	283	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		461.00000	450	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		248.00000	253	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		531.00000	520	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		262.00000	267	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		496.00000	485	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		235.00000	239	19.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.95	Put		568.00000	556	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		372.00000	381	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		306.00000	299	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		397.00000	406	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		280.00000	273	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		422.00000	431	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		256.00000	249	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		449.00000	458	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		232.00000	226	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		506.00000	516	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		190.00000	183	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		222.00000	226	19.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		605.00000	594	19.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		199.00000	203	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		682.00000	670	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		569.00000	579	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		152.00000	146	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		602.00000	612	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		135.00000	130	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		537.00000	547	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		170.00000	164	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		477.00000	486	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		210.00000	204	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		672.00000	683	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		105.00000	100	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		709.00000	720	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		92.00000	87	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		636.00000	647	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		120.00000	114	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		569.00000	579	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		152.00000	146	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		506.00000	516	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		190.00000	183	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,217.00000	4,233	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,217.00000	3,233	31.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	0	31.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,221.00000	2,237	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,235.00000	1,251	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		19.00000	19	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		62.00000	62	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,845.00000	1,830	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		7.00000	7	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,790.00000	3,775	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.40	Call		2.00000	2	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,785.00000	5,770	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,784.00000	7,768	35.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,117.00000	4,133	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,117.00000	3,133	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,122.00000	2,138	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,138.00000	1,154	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		22.00000	22	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		58.00000	58	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,941.00000	1,925	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		6.00000	7	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,890.00000	3,874	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,885.00000	5,870	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	35.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,884.00000	7,868	35.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,067.00000	4,083	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,068.00000	3,083	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,073.00000	2,088	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,090.00000	1,106	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		23.00000	23	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		56.00000	56	26.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,989.00000	1,974	26.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		6.00000	6	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,939.00000	3,924	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,935.00000	5,920	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,934.00000	7,918	35.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,017.00000	4,033	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,018.00000	3,033	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,023.00000	2,039	24.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	6	24.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,042.00000	1,058	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	25	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		54.00000	54	26.22	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	8.60	Put		2,037.00000	2,022	26.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		6.00000	6	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,989.00000	3,974	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,985.00000	5,969	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,984.00000	7,968	35.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,042.00000	1,058	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	25	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,917.00000	3,933	33.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,918.00000	2,934	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,924.00000	1,940	23.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	8	23.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		953.00000	965	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		36.00000	33	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		48.00000	50	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,132.00000	2,117	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		5.00000	6	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,089.00000	4,073	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,085.00000	6,069	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,084.00000	8,068	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,967.00000	3,983	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,968.00000	2,984	30.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,974.00000	1,990	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		997.00000	1,010	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		30.00000	27	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		51.00000	52	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,084.00000	2,070	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		6.00000	6	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,039.00000	4,023	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,035.00000	6,019	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,034.00000	8,018	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,167.00000	4,183	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,167.00000	3,183	31.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,172.00000	2,188	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,187.00000	1,203	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		20.00000	20	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		60.00000	60	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,893.00000	1,878	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		7.00000	7	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,840.00000	3,825	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,835.00000	5,820	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,834.00000	7,818	35.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,867.00000	3,883	33.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,868.00000	2,884	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,875.00000	1,891	23.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	23.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		910.00000	922	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		43.00000	39	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		46.00000	47	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,179.00000	2,164	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		5.00000	5	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,139.00000	4,123	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,135.00000	6,119	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,134.00000	8,118	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,767.00000	3,783	33.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,768.00000	2,784	29.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,776.00000	1,792	22.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	22.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		826.00000	838	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		59.00000	55	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		41.00000	42	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,274.00000	2,259	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		5.00000	5	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,238.00000	4,222	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,235.00000	6,219	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,234.00000	8,218	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,667.00000	3,683	33.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,669.00000	2,685	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,677.00000	1,693	21.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		10.00000	10	21.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		747.00000	758	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		80.00000	75	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		36.00000	37	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,370.00000	2,355	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		5.00000	5	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,338.00000	4,322	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,335.00000	6,319	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,334.00000	8,318	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,717.00000	3,733	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,719.00000	2,734	29.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	29.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,726.00000	1,742	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		786.00000	797	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		69.00000	65	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		38.00000	39	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,322.00000	2,307	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		5.00000	5	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,288.00000	4,272	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,285.00000	6,269	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,284.00000	8,268	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,817.00000	3,833	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,818.00000	2,834	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,825.00000	1,841	22.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		8.00000	9	22.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		867.00000	879	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		51.00000	47	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		43.00000	44	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,226.00000	2,212	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		5.00000	5	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,188.00000	4,173	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,185.00000	6,169	33.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,184.00000	8,168	35.97	0.00	0	0.00
Total for Derivatives:							1,859,028,677.60	153,345	1,333,187.00

Grand Total: 1,859,028,677.60 153,345 1,333,187.00