



Daily MTM Report

Daily summary for 09/09/2009

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			7.29200	7.28400			0.00	0	0.00
R155 On 31/08/2011 Bond			7.33000	7.32500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.02000	8.02000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59500	8.59000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.09000	8.09000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.50000	8.50000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.51500	8.51500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.12500	8.13000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.66000	8.66000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.67500	8.67000			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			8.14000	8.13000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.47400	7.54590		16.38	126,445,132.00	16,918	297,573.00
\$ / R On 14/09/2009 Currency Future	7.55	Call		0.00000	32	17.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	108	17.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		45.00000	21	18.69	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		99.00000	147	18.69	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		31.00000	14	19.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		135.00000	190	19.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		15.00000	6	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		219.00000	282	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		7.00000	2	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		311.00000	378	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		10.00000	4	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		264.00000	330	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		1.00000	0	27.90	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		655.00000	726	27.90	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		5.00000	2	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		359.00000	428	23.29	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		2.00000	1	24.83	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		456.00000	527	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		3.00000	1	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		407.00000	477	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		1,054.00000	1,126	34.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		1.00000	0	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		555.00000	626	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		1.00000	0	27.14	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		605.00000	676	27.14	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		2.00000	0	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		506.00000	576	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		10.00000	4	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		264.00000	330	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		3.00000	1	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		407.00000	477	24.06	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		128.00000	70	16.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		32.00000	46	16.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.25	Call			0.00000	0	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			705.00000	776	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			93.00000	48	17.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			47.00000	74	17.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			0.00000	0	29.44	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			754.00000	826	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,154.00000	1,226	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			0.00000	0	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			804.00000	876	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			0.00000	0	30.98	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			854.00000	926	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	39.42	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,404.00000	1,476	39.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	31.74	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			904.00000	976	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			0.00000	0	32.51	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			954.00000	1,026	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			301.00000	231	19.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			5.00000	7	19.25	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			0.00000	0	36.35	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			1,204.00000	1,276	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			904.00000	976	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			0.00000	0	34.82	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			1,104.00000	1,176	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,254.00000	1,326	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,154.00000	1,226	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			1,004.00000	1,076	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			0.00000	0	38.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,354.00000	1,426	38.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,504.00000	1,576	40.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	41.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,654.00000	1,726	41.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	42.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,754.00000	1,826	42.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,854.00000	1,926	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,804.00000	1,876	42.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	44.96	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 14/09/2009 Currency Future	9.65	Put			2,104.00000	2,176	44.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	50.90	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,854.00000	2,926	50.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	46.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,254.00000	2,326	46.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,504.00000	2,576	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,304.00000	2,376	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,154.00000	2,226	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	45.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			2,204.00000	2,276	45.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	46.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,354.00000	2,426	46.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	46.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,354.00000	2,426	46.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	49.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,704.00000	2,776	49.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	50.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,754.00000	2,826	50.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	50.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,804.00000	2,876	50.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	50.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,804.00000	2,876	50.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	51.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,954.00000	3,026	51.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	52.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			3,154.00000	3,226	52.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	54.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,404.00000	3,476	54.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	63.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,454.00000	5,526	63.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	53.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,304.00000	3,376	53.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	53.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,254.00000	3,326	53.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	53.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			3,204.00000	3,276	53.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	51.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,904.00000	2,976	51.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	49.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,654.00000	2,726	49.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	52.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,054.00000	3,126	52.27	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	10.65	Call			0.00000	0	52.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,104.00000	3,176	52.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	48.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,554.00000	2,626	48.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,404.00000	2,476	47.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	48.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,604.00000	2,676	48.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	51.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			3,004.00000	3,076	51.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	52.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,054.00000	3,126	52.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	53.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,304.00000	3,376	53.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	51.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			3,004.00000	3,076	51.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	50.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,754.00000	2,826	50.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	49.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,654.00000	2,726	49.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,454.00000	2,526	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	56.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,754.00000	3,826	56.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	44.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,054.00000	2,126	44.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,154.00000	2,226	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	46.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,254.00000	2,326	46.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	50.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,854.00000	2,926	50.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			2,004.00000	2,076	44.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	44.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			2,104.00000	2,176	44.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	43.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,954.00000	2,026	43.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	48.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,554.00000	2,626	48.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	54.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,354.00000	3,426	54.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	54.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,454.00000	3,526	54.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	48.92	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	10.15	Put			2,604.00000	2,676	48.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	55.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,504.00000	3,576	55.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	55.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,604.00000	3,676	55.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	53.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,254.00000	3,326	53.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	55.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,504.00000	3,576	55.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	56.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,704.00000	3,776	56.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	54.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,354.00000	3,426	54.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	55.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,554.00000	3,626	55.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,504.00000	2,576	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	55.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,554.00000	3,626	55.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	56.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,654.00000	3,726	56.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	52.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,104.00000	3,176	52.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	55.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,604.00000	3,676	55.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	57.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,804.00000	3,876	57.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			0.00000	0	41.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,604.00000	1,676	41.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	43.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,904.00000	1,976	43.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			2,004.00000	2,076	44.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	40.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,554.00000	1,626	40.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,854.00000	1,926	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			0.00000	0	41.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,704.00000	1,776	41.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	43.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,904.00000	1,976	43.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,304.00000	2,376	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,404.00000	2,476	47.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	41.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,654.00000	1,726	41.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	44.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,054.00000	2,126	44.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,504.00000	1,576	40.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,454.00000	1,526	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	40.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,554.00000	1,626	40.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,146.00000	4,074	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,646.00000	2,574	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,146.00000	1,074	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	61.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,854.00000	4,926	61.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,354.00000	6,426	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,854.00000	7,926	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,346.00000	4,274	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			2,846.00000	2,774	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,346.00000	1,274	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			21.00000	9	20.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			176.00000	235	20.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	61.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,654.00000	4,726	61.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			6,154.00000	6,226	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,654.00000	7,726	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,396.00000	4,324	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			2,896.00000	2,824	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,396.00000	1,324	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	61.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,604.00000	4,676	61.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	63.88	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	13.65	Put			6,104.00000	6,176	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,604.00000	7,676	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,304.00000	1,376	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,804.00000	1,876	42.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			646.00000	574	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			0.00000	0	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			167.00000	104	17.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			21.00000	30	17.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			846.00000	774	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			349.00000	278	19.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			3.00000	4	19.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			896.00000	824	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			398.00000	326	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			2.00000	2	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			946.00000	874	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			447.00000	375	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			1.00000	1	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	58.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			4,054.00000	4,126	58.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	62.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			5,054.00000	5,126	62.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	59.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			4,154.00000	4,226	59.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	62.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			5,154.00000	5,226	62.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			796.00000	724	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	59.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			4,204.00000	4,276	59.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	62.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			5,204.00000	5,276	62.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			746.00000	674	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			255.00000	185	18.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			9.00000	11	18.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	60.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,254.00000	4,326	60.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	62.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,254.00000	5,326	62.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	59.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			4,104.00000	4,176	59.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	62.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			5,104.00000	5,176	62.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,046.00000	974	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			546.00000	474	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	58.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,954.00000	4,026	58.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	62.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,954.00000	5,026	62.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,096.00000	1,024	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			596.00000	524	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	57.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,904.00000	3,976	57.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	62.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,904.00000	4,976	62.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,246.00000	1,174	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	61.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,754.00000	4,826	61.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,296.00000	1,224	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	61.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,704.00000	4,776	61.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,196.00000	1,124	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			696.00000	624	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	0	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			209.00000	142	17.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			14.00000	18	17.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	61.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,804.00000	4,876	61.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,646.00000	1,574	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	60.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,354.00000	4,426	60.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,696.00000	1,624	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,304.00000	1,376	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	60.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.85	Put		4,304.00000	4,376	60.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call		3,696.00000	3,624	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put		0.00000	0	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call		2,696.00000	2,624	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put		6,304.00000	6,376	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call		3,596.00000	3,524	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		2,596.00000	2,524	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		1,596.00000	1,524	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		596.00000	524	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		0.00000	0	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		6,404.00000	6,476	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		3,546.00000	3,474	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		2,546.00000	2,474	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		1,546.00000	1,474	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		0.00000	0	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		6,454.00000	6,526	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		3,446.00000	3,374	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		2,446.00000	2,374	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		1,446.00000	1,374	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		6,554.00000	6,626	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call		3,296.00000	3,224	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put		0.00000	0	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call		2,296.00000	2,224	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put		6,704.00000	6,776	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call		3,246.00000	3,174	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put		0.00000	0	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call		2,246.00000	2,174	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put		6,754.00000	6,826	63.88	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	4.40	Call			3,146.00000	3,074	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,146.00000	2,074	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	57.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,854.00000	3,926	57.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	62.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,354.00000	5,426	62.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,854.00000	6,926	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,196.00000	3,124	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,196.00000	2,124	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	62.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,304.00000	5,376	62.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,804.00000	6,876	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,346.00000	3,274	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,346.00000	2,274	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,654.00000	6,726	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,646.00000	3,574	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,746.00000	3,674	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,746.00000	2,674	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,746.00000	1,674	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			746.00000	674	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,254.00000	6,326	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			3,796.00000	3,724	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			2,796.00000	2,724	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			1,796.00000	1,724	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			6,204.00000	6,276	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,496.00000	3,424	25.09	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	4.05	Put		0.00000	0	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call		2,496.00000	2,424	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,496.00000	1,424	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		497.00000	425	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		1.00000	1	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	62.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		5,004.00000	5,076	62.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,504.00000	6,576	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,396.00000	3,324	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,396.00000	2,324	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,604.00000	6,676	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Call		3,896.00000	3,824	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Put		0.00000	0	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Call		1,896.00000	1,824	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Put		0.00000	0	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Call		3,946.00000	3,874	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Put		0.00000	0	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Call		2,946.00000	2,874	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Call		1,946.00000	1,874	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Put		0.00000	0	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Call		0.00000	0	61.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Put		4,554.00000	4,626	61.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Put		6,054.00000	6,126	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Call		0.00000	3,924	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Call		0.00000	2,924	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Call		0.00000	1,924	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Put		0.00000	0	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Call		0.00000	924	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Put		0.00000	0	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Call		0.00000	0	61.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Put		0.00000	4,576	61.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Put		0.00000	6,076	63.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.59950	7.67260		19.00	176,574,382.50	23,235	167,811.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		2.00000	1	32.41	390,000.00	390	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,529.00000	4,602	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	34.03	0.00	358	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,728.00000	5,801	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	0	36.76	0.00	390	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,928.00000	7,001	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		550.00000	496	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		128.00000	146	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		451.00000	402	18.98	803,598,000.00	1,999	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		179.00000	202	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		313.00000	276	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		290.00000	326	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		292.00000	257	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		320.00000	358	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		142.00000	123	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		720.00000	774	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		67.00000	58	25.30	115,942,000.00	1,999	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,294.00000	1,358	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		586.00000	530	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		113.00000	130	18.96	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		274.00000	240	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		351.00000	391	19.73	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		49.00000	43	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,577.00000	1,643	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		256.00000	224	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		383.00000	425	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		224.00000	196	20.46	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		452.00000	496	20.46	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		196.00000	171	20.94	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		524.00000	572	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		184.00000	160	21.18	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		561.00000	611	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		210.00000	183	20.70	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		487.00000	534	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		126.00000	109	22.64	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		803.00000	859	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		210.00000	183	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		487.00000	534	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		173.00000	150	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		600.00000	650	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		152.00000	132	21.91	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		679.00000	732	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		152.00000	132	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		679.00000	732	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		1.00000	0	33.49	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,328.00000	5,401	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Call			11.00000	8	30.07	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,888.00000	2,959	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			1.00000	1	32.54	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,629.00000	4,701	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			24.00000	20	29.13	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,252.00000	2,320	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			184.00000	160	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			561.00000	611	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			483.00000	432	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			160.00000	182	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			239.00000	210	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			417.00000	460	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			75.00000	64	24.82	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,202.00000	1,265	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			83.00000	72	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,111.00000	1,172	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			162.00000	140	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			639.00000	691	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			134.00000	116	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			761.00000	816	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			118.00000	102	22.88	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			846.00000	903	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			105.00000	91	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			932.00000	991	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			99.00000	85	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			976.00000	1,036	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			111.00000	96	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			889.00000	947	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			134.00000	116	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			761.00000	816	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			111.00000	96	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			889.00000	947	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			126.00000	109	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			803.00000	859	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			38.00000	33	28.21	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,865.00000	1,933	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			99.00000	85	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			976.00000	1,036	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			93.00000	81	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,021.00000	1,081	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			93.00000	81	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,021.00000	1,081	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			79.00000	68	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,156.00000	1,218	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			88.00000	76	24.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,065.00000	1,126	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		63.00000	55	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,341.00000	1,405	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		67.00000	58	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,294.00000	1,358	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		71.00000	61	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,248.00000	1,311	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		83.00000	72	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,111.00000	1,172	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		60.00000	52	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,388.00000	1,452	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		52.00000	45	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,529.00000	1,595	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		45.00000	39	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,672.00000	1,739	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		41.00000	36	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,769.00000	1,836	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		39.00000	34	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,817.00000	1,884	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		45.00000	39	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,672.00000	1,739	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		36.00000	31	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,914.00000	1,982	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		39.00000	34	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,817.00000	1,884	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		28.00000	23	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		2,155.00000	2,223	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		18.00000	14	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,495.00000	2,565	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		21.00000	17	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		2,349.00000	2,418	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		26.00000	21	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,203.00000	2,272	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		26.00000	21	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,203.00000	2,272	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		20.00000	16	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,397.00000	2,467	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		14.00000	11	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,691.00000	2,761	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		12.00000	9	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,790.00000	2,860	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		12.00000	9	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,839.00000	2,909	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		10.00000	8	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,938.00000	3,008	30.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Call			8.00000	6	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,135.00000	3,206	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			6.00000	4	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,383.00000	3,455	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			6.00000	5	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,334.00000	3,405	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			7.00000	5	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,235.00000	3,306	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			15.00000	12	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,642.00000	2,712	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			13.00000	10	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,740.00000	2,811	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			10.00000	7	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,987.00000	3,058	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			9.00000	6	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,086.00000	3,157	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			8.00000	6	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,135.00000	3,206	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			17.00000	13	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,544.00000	2,614	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			19.00000	15	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,446.00000	2,516	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			11.00000	8	30.07	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,888.00000	2,959	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			9.00000	7	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,036.00000	3,107	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			19.00000	15	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,446.00000	2,516	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			5.00000	4	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,483.00000	3,554	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			6.00000	4	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,433.00000	3,505	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			5.00000	3	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,632.00000	3,704	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			5.00000	4	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,532.00000	3,604	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			1.00000	1	32.54	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,629.00000	4,701	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			3.00000	2	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,931.00000	4,003	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			4.00000	2	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,831.00000	3,903	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			2.00000	1	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,329.00000	4,402	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			1.00000	1	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,729.00000	4,801	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		1.00000	1	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,128.00000	5,201	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,528.00000	5,601	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		2.00000	1	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,230.00000	4,302	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		1.00000	1	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,028.00000	5,101	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		1.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,428.00000	5,501	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		55.00000	47	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,482.00000	1,547	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		31.00000	26	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,059.00000	2,127	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		2.00000	1	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,429.00000	4,502	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,628.00000	5,701	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		35.00000	30	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,962.00000	2,030	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		17.00000	13	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,544.00000	2,614	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		4.00000	3	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,731.00000	3,803	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		1.00000	1	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,928.00000	5,001	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		75.00000	64	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,202.00000	1,265	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		3.00000	2	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,130.00000	4,202	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,928.00000	6,001	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		1.00000	1	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,828.00000	4,901	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		1.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,428.00000	5,501	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		6,028.00000	6,101	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		3.00000	2	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		4,030.00000	4,102	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		1.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		5,228.00000	5,301	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,828.00000	5,901	34.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.80	Call		1.00000	1	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,128.00000	5,201	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		43.00000	37	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,720.00000	1,788	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		23.00000	19	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,300.00000	2,369	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		3.00000	2	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,080.00000	4,152	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		1.00000	1	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,679.00000	4,751	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		1.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,278.00000	5,351	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,878.00000	5,951	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		3.00000	2	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,130.00000	4,202	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		47.00000	41	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,625.00000	1,691	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		6.00000	4	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,383.00000	3,455	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		3.00000	2	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,981.00000	4,053	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		1.00000	1	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,579.00000	4,651	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		1.00000	0	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,178.00000	5,251	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		55.00000	47	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,482.00000	1,547	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		2.00000	1	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,429.00000	4,502	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		29.00000	24	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,107.00000	2,175	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		7.00000	5	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,284.00000	3,355	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		3.00000	2	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,881.00000	3,953	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		2.00000	1	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,479.00000	4,552	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,578.00000	5,651	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		5.00000	3	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,632.00000	3,704	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		71.00000	61	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,248.00000	1,311	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		5.00000	3	31.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,582.00000	3,654	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		2.00000	2	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,180.00000	4,252	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		338.00000	295	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		265.00000	296	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		49.00000	43	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,577.00000	1,643	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		4.00000	3	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,682.00000	3,753	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		2.00000	1	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,280.00000	4,352	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		1.00000	1	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,878.00000	4,951	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,078.00000	6,151	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		2.00000	1	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,230.00000	4,302	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,228.00000	6,301	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,128.00000	6,201	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		2.00000	2	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,180.00000	4,252	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		1.00000	1	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,779.00000	4,851	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,978.00000	6,051	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		0.00000	0	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		6,328.00000	6,401	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		292.00000	257	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		320.00000	358	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		3.00000	2	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,981.00000	4,053	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		1.00000	0	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,178.00000	5,251	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		0.00000	0	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,378.00000	6,451	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,778.00000	5,851	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,678.00000	5,751	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		88.00000	76	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,065.00000	1,126	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		1.00000	1	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,978.00000	5,051	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.05	Call			1.00000	0	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,378.00000	5,451	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			586.00000	530	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			113.00000	130	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			364.00000	320	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			241.00000	270	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			63.00000	55	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,341.00000	1,405	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			8.00000	6	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,185.00000	3,256	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			3.00000	2	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,881.00000	3,953	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,678.00000	5,751	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			516.00000	463	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			144.00000	164	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			823.00000	759	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			50.00000	59	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			292.00000	257	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			320.00000	358	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			865.00000	800	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			43.00000	51	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			18.00000	14	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,495.00000	2,565	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			781.00000	718	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			58.00000	68	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			274.00000	240	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			351.00000	391	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			16.00000	12	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,593.00000	2,663	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			1.00000	1	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,679.00000	4,751	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			781.00000	718	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			58.00000	68	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			909.00000	843	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			36.00000	44	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,123.00000	4,050	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,623.00000	2,550	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,140.00000	1,069	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			17.00000	20	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	39.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,878.00000	7,951	39.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,373.00000	4,300	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,873.00000	2,800	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,382.00000	1,311	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			10.00000	11	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			256.00000	224	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			383.00000	425	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	38.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,628.00000	7,701	38.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			1.00000	1	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,978.00000	5,051	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,673.00000	2,600	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,678.00000	1,605	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	6	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			740.00000	678	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			67.00000	78	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,876.00000	1,803	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	4	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,478.00000	7,551	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,923.00000	2,850	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,925.00000	1,853	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			953.00000	887	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			31.00000	37	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,578.00000	7,651	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,823.00000	2,750	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,826.00000	1,753	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	4	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	38.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,678.00000	7,751	38.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,773.00000	2,700	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	1	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,777.00000	1,704	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,728.00000	7,801	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,023.00000	2,950	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,025.00000	1,952	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	24.46	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	6.65	Call			1,044.00000	976	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			22.00000	27	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,073.00000	3,000	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,075.00000	2,002	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,092.00000	1,022	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			19.00000	22	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	38.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,428.00000	7,501	38.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,223.00000	3,150	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,224.00000	2,151	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	2	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,236.00000	1,165	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			14.00000	16	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			421.00000	373	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			198.00000	223	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			23.00000	19	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,300.00000	2,369	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,278.00000	7,351	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,323.00000	3,250	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,324.00000	2,251	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,334.00000	1,262	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			11.00000	13	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,178.00000	7,251	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,373.00000	3,300	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,374.00000	2,301	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,128.00000	7,201	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,423.00000	3,350	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,424.00000	2,351	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,431.00000	1,360	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			9.00000	10	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,078.00000	7,151	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,273.00000	3,200	31.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,274.00000	2,201	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		1.00000	1	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,285.00000	1,214	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		12.00000	14	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,228.00000	7,301	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,623.00000	3,550	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,628.00000	1,556	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		6.00000	6	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		699.00000	639	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		77.00000	90	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,878.00000	6,951	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,723.00000	3,650	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,723.00000	2,650	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		1.00000	1	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,727.00000	1,655	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		4.00000	5	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		4.00000	3	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,781.00000	3,853	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,778.00000	6,851	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	0	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		6,278.00000	6,351	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		8,277.00000	8,351	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call		2.00000	1	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		4,379.00000	4,452	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,377.00000	8,451	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,523.00000	3,450	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,523.00000	2,450	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,530.00000	1,457	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		7.00000	8	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		623.00000	565	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		100.00000	115	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,478.00000	6,551	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,477.00000	8,551	39.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,578.00000	6,651	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,577.00000	8,651	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,473.00000	3,400	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,473.00000	2,401	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,480.00000	1,408	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			8.00000	9	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,528.00000	6,601	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,527.00000	8,601	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,728.00000	6,801	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,727.00000	8,801	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,777.00000	8,851	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,173.00000	3,100	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,174.00000	2,101	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,188.00000	1,117	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			16.00000	18	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			392.00000	346	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			219.00000	246	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,828.00000	6,901	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,827.00000	8,901	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,628.00000	6,701	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,627.00000	8,701	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,673.00000	3,600	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,327.00000	8,401	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,823.00000	3,750	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,178.00000	6,251	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	39.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,177.00000	8,251	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,573.00000	3,500	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,573.00000	2,500	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,579.00000	1,507	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	7	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		661.00000	601	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		88.00000	102	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,428.00000	6,501	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,427.00000	8,501	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,773.00000	3,700	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,227.00000	8,301	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,678.00000	6,751	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,677.00000	8,751	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,873.00000	3,800	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,873.00000	2,800	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,876.00000	1,803	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	4	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		909.00000	843	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		36.00000	44	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put		8,127.00000	8,201	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call		3,923.00000	3,850	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put		0.00000	0	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put		8,077.00000	8,151	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call		0.00000	3,950	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put		0.00000	0	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call		0.00000	28	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put		0.00000	2,078	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put		0.00000	8,051	39.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.72320	7.79740		19.71	463,392.00	60	5,029.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		48.00000	44	30.70	11,528,000.00	262	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,301.00000	3,371	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		26.00000	23	33.47	11,155,000.00	485	28,586.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,528.00000	4,600	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			776.00000	722	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			179.00000	199	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			565.00000	518	19.55	8,231,020,000.00	15,890	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			318.00000	345	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			466.00000	426	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			419.00000	453	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			0.00000	407	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			0.00000	484	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			245.00000	224	22.62	3,559,360,000.00	15,890	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			948.00000	1,001	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			210.00000	191	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,112.00000	1,168	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			151.00000	138	24.99	36,156,000.00	262	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,504.00000	1,565	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			97.00000	88	27.40	42,680,000.00	485	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,150.00000	2,215	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			514.00000	469	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			366.00000	395	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			424.00000	389	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			477.00000	516	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			277.00000	253	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			830.00000	880	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			110.00000	100	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,963.00000	2,027	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			406.00000	372	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			509.00000	549	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			357.00000	326	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			609.00000	653	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			328.00000	299	21.35	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			680.00000	726	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			342.00000	313	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			644.00000	689	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			372.00000	341	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			575.00000	618	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			314.00000	287	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			717.00000	764	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			255.00000	233	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			908.00000	960	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			266.00000	243	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			869.00000	920	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			289.00000	264	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			791.00000	841	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			301.00000	275	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			754.00000	802	21.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.55	Call			236.00000	215	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			988.00000	1,042	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			218.00000	199	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,071.00000	1,126	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			227.00000	207	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,029.00000	1,083	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			202.00000	184	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,154.00000	1,211	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			181.00000	165	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,283.00000	1,341	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			162.00000	148	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,415.00000	1,475	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			174.00000	159	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,327.00000	1,385	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			187.00000	171	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,240.00000	1,298	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			137.00000	125	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,639.00000	1,701	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			128.00000	117	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,731.00000	1,794	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			117.00000	107	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,869.00000	1,933	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			124.00000	113	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,777.00000	1,840	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			110.00000	100	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,963.00000	2,027	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			39.00000	35	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,742.00000	3,812	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			113.00000	103	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,916.00000	1,980	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			94.00000	85	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,197.00000	2,262	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			86.00000	77	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,338.00000	2,404	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			73.00000	66	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,576.00000	2,643	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			83.00000	75	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,385.00000	2,452	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			91.00000	82	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,244.00000	2,309	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			91.00000	82	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,244.00000	2,309	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			80.00000	73	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,433.00000	2,499	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			80.00000	73	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,433.00000	2,499	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		65.00000	59	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,768.00000	2,836	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		63.00000	57	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,816.00000	2,884	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		67.00000	61	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,719.00000	2,787	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		61.00000	56	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,864.00000	2,932	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		56.00000	51	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,009.00000	3,078	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		49.00000	45	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,252.00000	3,322	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		44.00000	40	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,496.00000	3,567	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		45.00000	41	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,447.00000	3,517	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		47.00000	43	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,350.00000	3,419	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		46.00000	42	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,398.00000	3,468	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		53.00000	48	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,106.00000	3,175	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		55.00000	50	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,058.00000	3,127	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		51.00000	46	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,203.00000	3,273	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		48.00000	44	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,301.00000	3,371	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		52.00000	47	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,155.00000	3,224	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		58.00000	53	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,961.00000	3,029	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		61.00000	56	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,864.00000	2,932	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		55.00000	50	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,058.00000	3,127	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		43.00000	39	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,545.00000	3,616	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		40.00000	36	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,683.00000	3,753	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		42.00000	38	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,594.00000	3,665	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		42.00000	38	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,594.00000	3,665	31.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call			41.00000	37	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,643.00000	3,714	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			36.00000	33	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,889.00000	3,960	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			40.00000	36	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,692.00000	3,763	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			35.00000	32	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,988.00000	4,058	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			38.00000	35	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,791.00000	3,861	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			37.00000	34	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,840.00000	3,911	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			104.00000	94	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,056.00000	2,121	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			86.00000	77	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,338.00000	2,404	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			75.00000	68	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,528.00000	2,595	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			71.00000	64	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,624.00000	2,691	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			22.00000	20	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,775.00000	4,847	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			120.00000	110	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,823.00000	1,887	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			37.00000	34	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,840.00000	3,911	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			13.00000	11	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,915.00000	5,988	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			132.00000	121	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,685.00000	1,748	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			53.00000	48	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,106.00000	3,175	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			14.00000	12	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,766.00000	5,839	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			141.00000	129	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,594.00000	1,656	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			14.00000	13	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,667.00000	5,740	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			146.00000	133	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,549.00000	1,610	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			47.00000	43	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,350.00000	3,419	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			15.00000	13	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,617.00000	5,690	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			157.00000	143	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,459.00000	1,519	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			15.00000	14	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,518.00000	5,590	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			33.00000	30	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,086.00000	4,157	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			10.00000	9	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,163.00000	6,235	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			107.00000	97	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,009.00000	2,074	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			36.00000	33	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,938.00000	4,009	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			34.00000	31	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,037.00000	4,107	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			11.00000	9	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,113.00000	6,186	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			33.00000	30	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,086.00000	4,157	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			31.00000	28	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,184.00000	4,255	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			30.00000	26	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,282.00000	4,353	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			8.00000	7	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,361.00000	6,434	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			101.00000	91	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,103.00000	2,168	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			43.00000	39	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,545.00000	3,616	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			34.00000	31	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,037.00000	4,107	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			32.00000	29	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,135.00000	4,206	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			10.00000	8	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,212.00000	6,285	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			12.00000	10	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,015.00000	6,087	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			137.00000	125	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,639.00000	1,701	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			14.00000	12	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,716.00000	5,789	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			194.00000	177	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,197.00000	1,254	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			16.00000	14	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,419.00000	5,491	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			174.00000	159	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,327.00000	1,385	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Call			60.00000	54	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,912.00000	2,981	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			46.00000	42	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,398.00000	3,468	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			15.00000	13	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,567.00000	5,640	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			52.00000	47	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,155.00000	3,224	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			41.00000	37	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,643.00000	3,714	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			13.00000	12	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,816.00000	5,889	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			63.00000	57	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,816.00000	2,884	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			60.00000	54	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,912.00000	2,981	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			16.00000	14	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,468.00000	5,541	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			168.00000	153	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,371.00000	1,430	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			13.00000	12	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,866.00000	5,938	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			16.00000	15	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,369.00000	5,442	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			69.00000	62	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,672.00000	2,739	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			18.00000	16	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,220.00000	5,293	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			71.00000	64	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,624.00000	2,691	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			18.00000	16	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,171.00000	5,243	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			19.00000	17	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,072.00000	5,144	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			78.00000	70	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,480.00000	2,547	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			73.00000	66	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,576.00000	2,643	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			19.00000	17	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,121.00000	5,193	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			88.00000	80	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,291.00000	2,357	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			23.00000	21	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,726.00000	4,797	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			101.00000	91	27.26	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	9.80	Put		2,103.00000	2,168	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		24.00000	22	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,627.00000	4,699	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		389.00000	356	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		542.00000	583	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		25.00000	22	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,578.00000	4,649	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		83.00000	75	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,385.00000	2,452	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		78.00000	70	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,480.00000	2,547	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		21.00000	18	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,923.00000	4,995	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		97.00000	88	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,150.00000	2,215	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		24.00000	21	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,676.00000	4,748	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		107.00000	97	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,009.00000	2,074	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		124.00000	113	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,777.00000	1,840	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		25.00000	22	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,578.00000	4,649	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		539.00000	493	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		342.00000	370	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		132.00000	121	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,685.00000	1,748	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		26.00000	24	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,479.00000	4,550	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		592.00000	544	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		295.00000	321	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,148.00000	4,074	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,651.00000	2,577	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		4.00000	4	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,206.00000	1,138	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		58.00000	64	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		21.00000	19	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,874.00000	4,946	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,854.00000	7,928	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,397.00000	4,323	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,900.00000	2,826	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		3.00000	3	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,433.00000	1,364	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			36.00000	40	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			2.00000	1	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,604.00000	7,678	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			711.00000	659	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			214.00000	236	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			157.00000	143	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,459.00000	1,519	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			146.00000	133	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,549.00000	1,610	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			113.00000	103	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,916.00000	1,980	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			30.00000	27	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,233.00000	4,304	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,701.00000	2,627	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	4	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,716.00000	1,645	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			19.00000	22	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			845.00000	789	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			148.00000	166	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			29.00000	26	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,331.00000	4,402	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			17.00000	15	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,319.00000	5,392	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,850.00000	2,776	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	3	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,861.00000	1,789	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			13.00000	16	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			956.00000	897	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			108.00000	123	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,909.00000	1,838	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			12.00000	14	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			994.00000	934	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			97.00000	111	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,950.00000	2,876	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	3	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,958.00000	1,886	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			11.00000	13	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,034.00000	973	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			86.00000	100	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,751.00000	2,677	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,764.00000	1,693	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			17.00000	20	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			881.00000	824	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.05	Put		134.00000	151	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,049.00000	2,975	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,056.00000	1,984	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	10	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,117.00000	1,053	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		70.00000	79	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,099.00000	3,025	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,106.00000	2,032	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	9	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,161.00000	1,094	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		64.00000	70	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		489.00000	445	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		392.00000	422	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		27.00000	24	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,430.00000	4,501	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,249.00000	3,175	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	2	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,254.00000	2,181	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		7.00000	7	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,295.00000	1,227	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		48.00000	54	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		17.00000	15	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,270.00000	5,342	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,299.00000	3,225	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,304.00000	2,230	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		6.00000	7	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,341.00000	1,272	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		43.00000	49	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,399.00000	3,324	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,403.00000	2,329	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	6	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		650.00000	600	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		252.00000	276	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,349.00000	3,275	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,353.00000	2,280	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		6.00000	6	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,387.00000	1,318	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		39.00000	44	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		621.00000	571	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		273.00000	298	19.44	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 15/03/2010 Currency Future	4.60	Call			3,199.00000	3,125	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,204.00000	2,131	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	8	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,250.00000	1,182	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			53.00000	59	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,448.00000	3,374	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,452.00000	2,379	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	5	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,479.00000	1,410	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			32.00000	37	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			680.00000	629	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			232.00000	255	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,598.00000	3,524	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,601.00000	2,528	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,621.00000	1,550	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			23.00000	27	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,698.00000	3,624	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			22.00000	19	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,824.00000	4,896	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			9.00000	7	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,311.00000	6,384	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,303.00000	8,377	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			8.00000	6	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,410.00000	6,483	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,403.00000	8,477	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,498.00000	3,424	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,502.00000	2,428	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	5	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,526.00000	1,456	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			29.00000	33	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			7.00000	6	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,510.00000	6,583	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,503.00000	8,577	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			6.00000	5	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,609.00000	6,682	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	0	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,603.00000	8,677	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		7.00000	5	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,559.00000	6,632	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,553.00000	8,627	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		5.00000	4	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,758.00000	6,831	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		1.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,753.00000	8,827	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		5.00000	4	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,807.00000	6,881	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,803.00000	8,877	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,149.00000	3,075	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		2.00000	2	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,155.00000	2,082	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		8.00000	9	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		5.00000	4	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,857.00000	6,931	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,853.00000	8,927	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		6.00000	5	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,658.00000	6,732	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		1.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,653.00000	8,727	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,648.00000	3,574	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,668.00000	1,598	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		21.00000	24	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		810.00000	755	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		163.00000	182	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		28.00000	25	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,380.00000	4,452	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,353.00000	8,427	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,748.00000	3,674	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		9.00000	8	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,262.00000	6,335	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,253.00000	8,327	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,798.00000	3,724	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	1	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,800.00000	2,726	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	3	25.46	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	6.00	Call			1,812.00000	1,741	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			15.00000	18	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			918.00000	860	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			121.00000	137	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,203.00000	8,278	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,548.00000	3,474	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,552.00000	2,478	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			4.00000	5	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,573.00000	1,503	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			26.00000	30	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			743.00000	690	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			196.00000	217	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			7.00000	6	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,460.00000	6,533	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,453.00000	8,527	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			6.00000	5	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,708.00000	6,781	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			1.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,703.00000	8,777	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,898.00000	3,824	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	1	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,104.00000	8,178	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,948.00000	3,874	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			11.00000	10	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,064.00000	6,136	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,054.00000	8,128	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			0.00000	3,924	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			0.00000	2,926	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			0.00000	2	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			0.00000	1,935	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			0.00000	12	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			0.00000	1,012	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			0.00000	89	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			0.00000	8,078	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.84620		7.92220		20.12	1,569,240.00	200	560.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			69.00000	63	31.51	26,460,000.00	420	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,297.00000	4,367	31.51	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	13.40	Call			44.00000	41	33.70	14,678,000.00	358	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,522.00000	5,594	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			0.00000	8	36.94	2,864,000.00	358	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			0.00000	9,662	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			973.00000	917	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			201.00000	221	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			611.00000	568	20.04	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			489.00000	522	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			567.00000	529	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			545.00000	582	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			266.00000	247	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,444.00000	1,500	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			226.00000	210	24.81	88,200,000.00	420	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,704.00000	1,763	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			168.00000	155	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,246.00000	2,309	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			708.00000	661	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			385.00000	415	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			530.00000	493	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			608.00000	647	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			406.00000	377	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			884.00000	931	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			512.00000	477	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			640.00000	680	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			479.00000	445	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			707.00000	749	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			448.00000	417	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			776.00000	820	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			463.00000	431	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			741.00000	784	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			434.00000	403	21.49	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			811.00000	857	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			420.00000	390	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			848.00000	894	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			381.00000	354	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			959.00000	1,008	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			358.00000	332	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,036.00000	1,086	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			394.00000	365	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			921.00000	969	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			369.00000	343	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			997.00000	1,047	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			347.00000	322	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,075.00000	1,126	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			252.00000	233	24.21	0.00	0	21,795.00

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	9.20	Put		1,529.00000	1,587	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		336.00000	312	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,114.00000	1,166	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		317.00000	294	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,195.00000	1,248	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		326.00000	303	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,154.00000	1,207	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		307.00000	285	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,235.00000	1,289	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		282.00000	261	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,359.00000	1,415	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		298.00000	277	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,276.00000	1,331	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		274.00000	254	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,401.00000	1,457	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		259.00000	240	24.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,486.00000	1,544	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		290.00000	269	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,318.00000	1,373	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		215.00000	199	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,792.00000	1,853	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		199.00000	185	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,927.00000	1,989	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		209.00000	194	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,837.00000	1,898	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		190.00000	176	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,018.00000	2,080	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		204.00000	189	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,882.00000	1,943	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		76.00000	70	31.07	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,054.00000	4,124	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		194.00000	180	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,972.00000	2,034	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		156.00000	144	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,384.00000	2,448	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		138.00000	128	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,616.00000	2,681	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		152.00000	140	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,430.00000	2,494	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		164.00000	151	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,292.00000	2,355	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		226.00000	210	24.81	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,704.00000	1,763	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		185.00000	172	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,063.00000	2,126	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.90	Call			177.00000	164	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,155.00000	2,217	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			160.00000	148	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,337.00000	2,401	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			145.00000	134	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,522.00000	2,588	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			62.00000	57	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,540.00000	4,611	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			181.00000	168	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,109.00000	2,172	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			172.00000	159	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,200.00000	2,263	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			148.00000	137	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,476.00000	2,541	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			141.00000	131	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,569.00000	2,634	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			61.00000	56	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,589.00000	4,660	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			177.00000	164	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,155.00000	2,217	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			145.00000	134	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,522.00000	2,588	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			132.00000	122	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,709.00000	2,776	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			58.00000	53	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,736.00000	4,807	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			164.00000	151	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,292.00000	2,355	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			141.00000	131	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,569.00000	2,634	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			135.00000	125	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,663.00000	2,728	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			129.00000	119	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,756.00000	2,823	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			123.00000	114	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,851.00000	2,918	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			55.00000	51	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,883.00000	4,954	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			181.00000	168	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,109.00000	2,172	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			59.00000	54	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,687.00000	4,758	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			634.00000	590	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			462.00000	494	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			220.00000	204	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,748.00000	1,808	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			172.00000	159	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,200.00000	2,263	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			658.00000	613	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			435.00000	467	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			185.00000	172	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,063.00000	2,126	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			67.00000	62	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,345.00000	4,416	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			682.00000	637	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			410.00000	441	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			232.00000	215	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,660.00000	1,719	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			220.00000	204	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,748.00000	1,808	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			66.00000	61	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,394.00000	4,465	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			238.00000	221	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,616.00000	1,675	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,173.00000	4,097	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,682.00000	2,606	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	10	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,273.00000	1,207	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			101.00000	111	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			96.00000	89	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,424.00000	3,493	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			33.00000	31	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,361.00000	6,434	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			21.00000	19	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,848.00000	7,923	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,422.00000	4,347	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,929.00000	2,854	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			7.00000	8	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,488.00000	1,419	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			66.00000	73	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			106.00000	98	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,184.00000	3,252	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			60.00000	55	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,638.00000	4,709	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			36.00000	34	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,114.00000	6,187	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			22.00000	20	36.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,600.00000	7,674	36.51	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	7.35	Call			847.00000	795	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			275.00000	299	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			245.00000	227	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,573.00000	1,631	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			209.00000	194	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,837.00000	1,898	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			77.00000	72	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,005.00000	4,076	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,731.00000	2,656	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			9.00000	10	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,759.00000	1,688	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			37.00000	41	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			941.00000	885	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			218.00000	239	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			98.00000	90	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,376.00000	3,444	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			47.00000	43	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,325.00000	5,397	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,947.00000	1,874	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			25.00000	27	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,077.00000	1,018	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			155.00000	172	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			73.00000	67	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,151.00000	4,221	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			50.00000	46	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,128.00000	5,200	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			92.00000	85	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,520.00000	3,589	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			64.00000	59	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,491.00000	4,562	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			45.00000	41	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,472.00000	5,545	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,979.00000	2,903	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	7	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,994.00000	1,921	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			22.00000	25	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,114.00000	1,053	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			141.00000	157	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			548.00000	511	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			576.00000	614	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			89.00000	82	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,617.00000	3,686	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			43.00000	40	33.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,571.00000	5,644	33.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,830.00000	2,755	23.55	0.00	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	5.10	Put		8.00000	8	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,853.00000	1,780	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		30.00000	34	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,007.00000	950	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		185.00000	204	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		495.00000	461	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		673.00000	715	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		126.00000	116	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,804.00000	2,870	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		84.00000	78	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,762.00000	3,832	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		41.00000	38	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,719.00000	5,792	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,780.00000	2,705	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	9	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,806.00000	1,734	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		34.00000	37	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		83.00000	77	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,811.00000	3,881	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		57.00000	52	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,785.00000	4,856	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		41.00000	38	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,769.00000	5,841	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		120.00000	111	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,898.00000	2,965	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		81.00000	75	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,859.00000	3,929	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		56.00000	51	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,834.00000	4,905	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		40.00000	37	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,818.00000	5,891	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		87.00000	81	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,665.00000	3,735	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		43.00000	39	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,620.00000	5,693	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,028.00000	2,953	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	7	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,042.00000	1,968	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		20.00000	22	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,151.00000	1,090	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		129.00000	143	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		138.00000	128	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,616.00000	2,681	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		91.00000	84	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,568.00000	3,638	29.90	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 14/06/2010 Currency Future	4.85	Call			3,078.00000	3,002	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			6.00000	6	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,091.00000	2,016	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			19.00000	20	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,191.00000	1,126	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			119.00000	130	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			589.00000	547	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			516.00000	551	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,127.00000	3,052	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	6	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,140.00000	2,065	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			18.00000	19	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,232.00000	1,167	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			110.00000	120	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			94.00000	87	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,472.00000	3,541	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			65.00000	60	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,443.00000	4,514	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			45.00000	42	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,423.00000	5,496	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,276.00000	3,201	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	5	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,287.00000	2,212	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			15.00000	16	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,358.00000	1,290	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			86.00000	94	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			100.00000	92	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,327.00000	3,396	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			48.00000	44	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,275.00000	5,348	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,326.00000	3,251	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			4.00000	4	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,336.00000	2,261	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			14.00000	15	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,401.00000	1,333	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			79.00000	87	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			102.00000	94	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,279.00000	3,348	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			70.00000	65	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,248.00000	4,318	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			48.00000	45	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,226.00000	5,299	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,376.00000	3,300	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	4	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,385.00000	2,310	21.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put		13.00000	14	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,444.00000	1,376	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		72.00000	79	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		734.00000	686	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		362.00000	390	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		104.00000	96	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,232.00000	3,300	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		72.00000	66	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,199.00000	4,270	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		49.00000	46	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,177.00000	5,249	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,426.00000	3,350	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	4	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,435.00000	2,360	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	13	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		761.00000	712	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		339.00000	366	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,227.00000	3,151	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	5	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,238.00000	2,163	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		16.00000	17	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,315.00000	1,249	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		93.00000	102	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		31.00000	28	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,608.00000	6,682	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		86.00000	79	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,714.00000	3,783	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		30.00000	28	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,658.00000	6,731	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		30.00000	27	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,707.00000	6,781	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,625.00000	3,549	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	3	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,632.00000	2,557	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	11	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,668.00000	1,596	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		45.00000	50	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		877.00000	824	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		255.00000	278	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		54.00000	50	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,932.00000	5,003	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		33.00000	30	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,411.00000	6,484	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,674.00000	3,599	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,713.00000	1,642	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			41.00000	46	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			908.00000	854	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			236.00000	258	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			16.00000	15	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,344.00000	8,419	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,575.00000	3,499	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	3	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,583.00000	2,507	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	11	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,622.00000	1,551	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			50.00000	55	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			32.00000	30	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,460.00000	6,533	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			16.00000	14	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,443.00000	8,518	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,475.00000	3,400	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,484.00000	2,409	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			12.00000	13	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,532.00000	1,463	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			60.00000	66	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			789.00000	739	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			316.00000	343	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			31.00000	29	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,559.00000	6,632	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			15.00000	13	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,543.00000	8,617	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			14.00000	13	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,642.00000	8,717	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			14.00000	13	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,592.00000	8,667	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			120.00000	111	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,898.00000	2,965	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			56.00000	51	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,834.00000	4,905	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			29.00000	26	35.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,806.00000	6,880	35.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			13.00000	12	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,791.00000	8,866	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			29.00000	26	35.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,806.00000	6,880	35.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,177.00000	3,102	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	5	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,189.00000	2,114	20.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Put		17.00000	18	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		118.00000	109	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,946.00000	3,013	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		28.00000	26	35.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,856.00000	6,930	35.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		13.00000	11	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,841.00000	8,915	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		115.00000	107	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,993.00000	3,060	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		28.00000	25	35.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,905.00000	6,979	35.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		12.00000	11	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,890.00000	8,965	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		14.00000	12	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,692.00000	8,766	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		16.00000	14	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,394.00000	8,468	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,724.00000	3,648	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		34.00000	31	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,312.00000	6,385	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		17.00000	15	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,295.00000	8,369	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,774.00000	3,698	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		35.00000	32	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,262.00000	6,336	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		17.00000	16	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,245.00000	8,319	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,874.00000	3,798	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		2.00000	2	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,880.00000	2,804	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		7.00000	8	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,899.00000	1,827	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		27.00000	30	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		1,042.00000	984	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		170.00000	187	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		36.00000	33	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,164.00000	6,237	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		18.00000	17	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,146.00000	8,220	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,924.00000	3,848	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	2	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		19.00000	17	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,097.00000	8,171	36.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call		0.00000	3,948	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put		0.00000	1	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call		0.00000	35	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put		0.00000	6,089	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call		0.00000	18	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put		0.00000	8,072	36.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.96750	8.04480		20.45	1,991,875.00	250	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		0.00000	624	20.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		0.00000	706	20.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		644.00000	607	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		699.00000	739	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		627.00000	590	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		732.00000	772	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		577.00000	543	21.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		832.00000	875	21.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		547.00000	514	21.66	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		902.00000	947	21.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		593.00000	558	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		798.00000	840	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,650.00000	3,573	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	6	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,662.00000	2,587	21.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		18.00000	19	21.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,722.00000	1,652	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		77.00000	85	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		972.00000	922	19.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		328.00000	354	19.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		222.00000	208	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,577.00000	2,640	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		115.00000	108	30.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,470.00000	4,540	30.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		68.00000	63	34.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,423.00000	6,496	34.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		40.00000	36	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,395.00000	8,469	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,799.00000	3,722	26.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	5	26.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,809.00000	2,733	21.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		14.00000	16	21.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,855.00000	1,784	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		60.00000	66	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,062.00000	1,008	19.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		267.00000	291	19.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		236.00000	221	26.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,441.00000	2,503	26.48	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 13/09/2010 Currency Future	12.25	Call			120.00000	113	30.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,326.00000	4,395	30.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			70.00000	66	34.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,276.00000	6,348	34.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			42.00000	39	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,247.00000	8,321	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,749.00000	3,672	26.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			5.00000	5	26.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,760.00000	2,684	21.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			15.00000	17	21.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,811.00000	1,740	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			66.00000	72	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,031.00000	979	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			286.00000	311	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			231.00000	216	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,486.00000	2,549	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			119.00000	111	30.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,374.00000	4,444	30.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			69.00000	65	34.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,325.00000	6,398	34.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			41.00000	38	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,297.00000	8,370	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,899.00000	3,822	26.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			4.00000	4	26.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,907.00000	2,831	22.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			12.00000	14	22.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,946.00000	1,874	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			51.00000	56	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,125.00000	1,070	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			230.00000	253	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			246.00000	230	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,351.00000	2,412	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			124.00000	116	30.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,230.00000	4,299	30.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			72.00000	68	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,178.00000	6,250	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			44.00000	40	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,149.00000	8,223	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,948.00000	3,871	27.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			4.00000	4	27.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,956.00000	2,880	22.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			11.00000	13	22.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,991.00000	1,919	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			46.00000	51	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,158.00000	1,102	18.77	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 13/09/2010 Currency Future	7.10	Put		213.00000	235	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		251.00000	235	26.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,306.00000	2,367	26.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		126.00000	118	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,182.00000	4,251	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		73.00000	69	33.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,129.00000	6,201	33.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		45.00000	41	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,100.00000	8,174	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		0.00000	3,921	27.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		0.00000	4	27.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		0.00000	2,929	22.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		0.00000	12	22.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		0.00000	1,965	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		0.00000	47	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		0.00000	1,135	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		0.00000	217	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		0.00000	240	26.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		0.00000	2,322	26.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		0.00000	120	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		0.00000	4,203	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		0.00000	70	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		0.00000	6,152	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		0.00000	42	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		0.00000	8,125	36.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.08060	8.15760		20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		0.00000	779	20.53	1,947,500,000.00	2,500	2,500.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		0.00000	698	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		0.00000	722	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		0.00000	792	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		743.00000	705	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		786.00000	824	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		708.00000	671	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		851.00000	891	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		675.00000	640	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		918.00000	959	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		644.00000	610	21.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		987.00000	1,030	21.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		660.00000	625	21.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		952.00000	994	21.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		615.00000	582	21.91	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,057.00000	1,102	21.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,667.00000	3,591	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		10.00000	10	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,685.00000	2,610	20.48	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 13/12/2010 Currency Future	5.50	Put		27.00000	30	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,770.00000	1,702	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		113.00000	122	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,058.00000	1,008	19.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		400.00000	427	19.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		290.00000	274	26.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,633.00000	2,694	26.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		160.00000	152	29.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,503.00000	4,571	29.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		100.00000	95	32.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,443.00000	6,514	32.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		63.00000	59	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,406.00000	8,479	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,766.00000	3,690	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		9.00000	9	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,781.00000	2,706	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		24.00000	26	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,855.00000	1,786	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		98.00000	106	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,114.00000	1,061	19.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		356.00000	381	19.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		301.00000	284	25.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,543.00000	2,604	25.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		165.00000	156	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,407.00000	4,475	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		103.00000	97	32.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,345.00000	6,417	32.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		66.00000	61	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,308.00000	8,381	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,717.00000	3,640	24.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	10	24.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,733.00000	2,658	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		25.00000	28	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,813.00000	1,744	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		105.00000	114	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,085.00000	1,034	19.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		378.00000	404	19.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		295.00000	279	26.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,588.00000	2,649	26.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		163.00000	154	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,455.00000	4,523	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		102.00000	96	32.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,394.00000	6,465	32.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		64.00000	60	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,357.00000	8,430	34.80	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 13/12/2010 Currency Future	4.25	Call			3,915.00000	3,839	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			8.00000	8	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,926.00000	2,851	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			19.00000	21	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,985.00000	1,915	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			78.00000	84	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,202.00000	1,147	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			294.00000	317	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			725.00000	688	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			818.00000	857	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			318.00000	300	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,410.00000	2,470	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			172.00000	162	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,264.00000	4,332	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			107.00000	101	32.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,199.00000	6,270	32.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			69.00000	65	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,162.00000	8,234	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,965.00000	3,888	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			7.00000	8	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,975.00000	2,900	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			17.00000	19	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			2,029.00000	1,959	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			72.00000	78	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,233.00000	1,177	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			275.00000	297	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			324.00000	306	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,366.00000	2,425	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			174.00000	165	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,217.00000	4,284	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			108.00000	102	32.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,150.00000	6,221	32.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			70.00000	66	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,113.00000	8,185	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			0.00000	3,938	26.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			0.00000	7	26.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			0.00000	2,948	21.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put			0.00000	18	21.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call			0.00000	2,003	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put			0.00000	72	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call			0.00000	1,208	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put			0.00000	278	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call			0.00000	312	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			0.00000	2,381	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			0.00000	167	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.15	Put		0.00000	4,237	29.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		0.00000	103	32.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		0.00000	6,173	32.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		0.00000	67	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		0.00000	8,137	34.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.39330	12.49510		15.85	40,575,664.20	3,274	38,265.00
£ / R On 14/09/2009 Currency Future	12.50	Call		91.00000	57	17.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		96.00000	164	17.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		124.00000	71	16.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		79.00000	128	16.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		41.00000	26	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		246.00000	333	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		29.00000	18	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		334.00000	425	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		50.00000	31	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		205.00000	288	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		41.00000	26	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		246.00000	333	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		34.00000	22	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		289.00000	378	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		18.00000	11	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		473.00000	568	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		12.00000	8	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		617.00000	714	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		7.00000	4	32.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		862.00000	961	32.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		7.00000	4	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		911.00000	1,011	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		7.00000	4	32.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		862.00000	961	32.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		7.00000	4	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		911.00000	1,011	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		6.00000	4	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		961.00000	1,060	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		5.00000	3	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		1,060.00000	1,160	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		4.00000	3	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,159.00000	1,259	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		4.00000	3	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,159.00000	1,259	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		10.00000	6	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		715.00000	813	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		12.00000	8	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		617.00000	714	27.84	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	13.05	Call			14.00000	9	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			569.00000	665	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			21.00000	13	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			426.00000	520	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			16.00000	10	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			521.00000	617	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			10.00000	6	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			715.00000	813	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			5.00000	3	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,110.00000	1,210	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			6.00000	3	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,010.00000	1,110	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			8.00000	5	31.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			813.00000	912	31.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			11.00000	7	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			666.00000	763	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			21.00000	13	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			426.00000	520	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			9.00000	5	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			764.00000	862	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			11.00000	7	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			666.00000	763	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			25.00000	15	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			379.00000	472	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			3.00000	2	44.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,608.00000	1,708	44.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			4.00000	2	39.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,309.00000	1,409	39.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	2	41.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,408.00000	1,509	41.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			4.00000	2	40.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,358.00000	1,459	40.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	2	41.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,408.00000	1,509	41.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			3.00000	2	44.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,558.00000	1,658	44.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			3.00000	1	47.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,757.00000	1,858	47.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			3.00000	1	46.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,708.00000	1,808	46.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			3.00000	2	44.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,608.00000	1,708	44.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			2.00000	1	49.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,857.00000	1,958	49.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			2.00000	1	50.17	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	14.45	Put			1,957.00000	2,058	50.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			2.00000	1	50.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			2,007.00000	2,108	50.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	1	48.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,807.00000	1,908	48.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	0	50.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,356.00000	2,457	50.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,605.00000	2,707	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	51.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,105.00000	3,207	51.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	0	51.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,855.00000	2,957	51.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	51.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,755.00000	2,857	51.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,655.00000	2,757	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	0	50.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,356.00000	2,457	50.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			2.00000	1	50.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,107.00000	2,207	50.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1.00000	0	50.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,256.00000	2,357	50.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,605.00000	2,707	50.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	50.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,505.00000	2,607	50.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1.00000	0	50.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,406.00000	2,507	50.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,555.00000	2,657	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	0	50.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,455.00000	2,557	50.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1.00000	0	50.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,306.00000	2,407	50.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1.00000	0	50.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,406.00000	2,507	50.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	51.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,805.00000	2,907	51.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,705.00000	2,807	51.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1.00000	0	50.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,206.00000	2,307	50.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	0	51.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,855.00000	2,957	51.17	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	15.60	Call			0.00000	0	51.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,105.00000	3,207	51.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	51.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,955.00000	3,057	51.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	51.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			3,155.00000	3,257	51.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	51.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			3,205.00000	3,307	51.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	51.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			3,005.00000	3,107	51.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	1	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,907.00000	2,008	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	51.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,305.00000	3,407	51.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	1	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,156.00000	2,257	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1.00000	0	50.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,306.00000	2,407	50.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,905.00000	3,007	51.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	1	48.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,807.00000	1,908	48.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			3.00000	2	43.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,508.00000	1,608	43.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			3.00000	2	42.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,458.00000	1,559	42.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			3.00000	2	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,658.00000	1,758	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			2.00000	1	50.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,057.00000	2,157	50.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	51.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,805.00000	2,907	51.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	51.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,405.00000	3,507	51.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,905.00000	3,007	51.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	51.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,305.00000	3,407	51.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	51.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,405.00000	3,507	51.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			0.00000	0	51.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,505.00000	3,607	51.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			0.00000	0	52.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,605.00000	3,707	52.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	50.84	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	15.05	Put			2,555.00000	2,657	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,055.00000	3,157	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			0.00000	0	51.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,255.00000	3,357	51.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,055.00000	3,157	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			0.00000	0	51.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,355.00000	3,457	51.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			0.00000	0	51.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,455.00000	3,557	51.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			0.00000	0	51.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,555.00000	3,657	51.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	1	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,907.00000	2,008	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			0.00000	0	52.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,805.00000	3,907	52.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			3.00000	2	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,658.00000	1,758	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	1	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,156.00000	2,257	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,655.00000	2,757	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			2.00000	1	50.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,107.00000	2,207	50.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			4.00000	2	38.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,259.00000	1,359	38.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			4.00000	2	40.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,358.00000	1,459	40.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			3.00000	2	44.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,558.00000	1,658	44.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			2.00000	1	50.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,057.00000	2,157	50.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			4.00000	2	39.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,309.00000	1,409	39.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			4.00000	2	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,209.00000	1,309	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			2.00000	1	49.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,857.00000	1,958	49.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			5.00000	3	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,110.00000	1,210	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,395.00000	4,293	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			2,895.00000	2,793	41.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	41.82	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	11.10	Call			1,395.00000	1,294	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			0.00000	0	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			61.00000	38	19.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			165.00000	245	19.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	0	55.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,605.00000	4,707	55.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	61.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			6,105.00000	6,207	61.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	67.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,605.00000	7,707	67.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			4,845.00000	4,743	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,345.00000	3,243	40.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	40.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			1,845.00000	1,743	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			0.00000	0	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			372.00000	279	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			27.00000	35	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			0.00000	0	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			4,155.00000	4,257	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	59.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,655.00000	5,757	59.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	65.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			7,155.00000	7,257	65.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,095.00000	4,993	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,595.00000	3,493	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,095.00000	1,993	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			608.00000	509	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			13.00000	15	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			0.00000	0	52.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,905.00000	4,007	52.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	58.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,405.00000	5,507	58.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	64.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,905.00000	7,007	64.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			74.00000	47	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			129.00000	203	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			25.00000	15	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			379.00000	472	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,595.00000	2,493	36.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	36.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,595.00000	1,493	31.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.90	Put			0.00000	0	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	54.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,405.00000	4,507	54.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	62.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,405.00000	6,507	62.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,405.00000	8,507	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,495.00000	3,393	37.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	37.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,495.00000	2,393	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,495.00000	1,393	32.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			0.00000	0	32.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			512.00000	414	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			17.00000	21	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	54.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,505.00000	4,607	54.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	63.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,505.00000	6,607	63.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,505.00000	8,607	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,395.00000	3,293	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,395.00000	2,293	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			418.00000	323	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			23.00000	30	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	63.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,605.00000	6,707	63.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,605.00000	8,707	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,345.00000	2,243	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,345.00000	1,244	33.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			0.00000	1	33.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	55.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,655.00000	4,757	55.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	63.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,655.00000	6,757	63.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,655.00000	8,757	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,195.00000	3,093	43.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	43.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,195.00000	2,093	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	28.88	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	11.30	Call			1,196.00000	1,095	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			1.00000	2	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			240.00000	156	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			45.00000	63	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	56.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,805.00000	4,907	56.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	64.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,805.00000	6,907	64.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,805.00000	8,907	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,095.00000	2,993	45.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	45.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,098.00000	998	36.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			3.00000	4	36.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			160.00000	88	15.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			65.00000	95	15.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	56.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,905.00000	5,007	56.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,905.00000	9,007	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,045.00000	2,943	44.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	44.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,045.00000	1,943	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,049.00000	948	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			4.00000	5	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	56.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,955.00000	5,057	56.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	64.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,955.00000	7,057	64.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,955.00000	9,057	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			2,995.00000	2,893	43.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	43.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			1,995.00000	1,893	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	0	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,001.00000	899	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			6.00000	6	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	57.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			5,005.00000	5,107	57.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	65.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			7,005.00000	7,107	65.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			9,005.00000	9,107	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			1,895.00000	1,793	28.83	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 14/09/2009 Currency Future	10.60	Put		0.00000	0	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		902.00000	800	32.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		7.00000	7	32.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	0	57.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		5,105.00000	5,207	57.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	65.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		7,105.00000	7,207	65.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		9,105.00000	9,207	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		2,945.00000	2,843	42.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	42.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		1,945.00000	1,843	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		0.00000	0	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		951.00000	850	33.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		6.00000	6	33.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	57.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		5,055.00000	5,157	57.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	65.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		7,055.00000	7,157	65.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		9,055.00000	9,157	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,145.00000	3,043	44.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	44.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,145.00000	2,043	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		0.00000	0	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,147.00000	1,046	35.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		2.00000	3	35.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		199.00000	121	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		54.00000	77	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		0.00000	0	56.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,855.00000	4,957	56.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,855.00000	6,957	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,855.00000	8,957	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,295.00000	3,193	41.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	41.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,295.00000	2,193	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		0.00000	0	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,296.00000	1,194	34.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		1.00000	1	34.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		327.00000	236	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		32.00000	43	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	55.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,705.00000	4,807	55.75	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	19.20	Call			0.00000	0	63.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,705.00000	6,807	63.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,705.00000	8,807	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,545.00000	3,443	36.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	36.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,545.00000	2,443	35.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	35.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,545.00000	1,443	31.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			0.00000	0	31.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			560.00000	461	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			15.00000	18	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			0.00000	0	54.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,455.00000	4,557	54.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	62.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,455.00000	6,557	62.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,455.00000	8,557	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,695.00000	3,593	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,695.00000	2,593	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,695.00000	1,593	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			0.00000	0	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			706.00000	605	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			10.00000	12	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			0.00000	0	54.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,305.00000	4,407	54.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	62.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,305.00000	6,407	62.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,305.00000	8,407	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,745.00000	3,643	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,745.00000	2,643	39.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	39.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,745.00000	1,643	30.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			0.00000	0	30.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			754.00000	653	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			9.00000	10	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			0.00000	0	53.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,255.00000	4,357	53.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	62.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,255.00000	6,357	62.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	68.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.75	Put		8,255.00000	8,357	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		3,445.00000	3,343	38.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	38.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		2,445.00000	2,343	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		0.00000	0	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		1,445.00000	1,343	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		0.00000	0	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		465.00000	368	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		20.00000	25	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	0	55.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		4,555.00000	4,657	55.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	63.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		6,555.00000	6,657	63.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		8,555.00000	8,657	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call		2,845.00000	2,743	40.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put		0.00000	0	40.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call		853.00000	751	30.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put		7.00000	8	30.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	57.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put		5,155.00000	5,257	57.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put		9,155.00000	9,257	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call		3,845.00000	3,743	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	0	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call		0.00000	0	61.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Put		6,155.00000	6,257	61.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put		8,155.00000	8,257	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call		3,795.00000	3,693	31.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	0	31.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call		2,795.00000	2,693	39.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put		0.00000	0	39.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call		1,795.00000	1,693	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put		0.00000	0	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call		803.00000	702	29.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put		8.00000	9	29.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call		0.00000	0	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put		4,205.00000	4,307	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call		0.00000	0	62.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put		6,205.00000	6,307	62.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put		8,205.00000	8,307	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Call		3,995.00000	3,893	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	26.93	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 14/09/2009 Currency Future	16.50	Call		0.00000	0	52.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Put		4,005.00000	4,107	52.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Call		0.00000	0	61.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Put		6,005.00000	6,107	61.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Put		8,005.00000	8,107	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Call		4,045.00000	3,943	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	52.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Put		3,955.00000	4,057	52.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Call		0.00000	0	61.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Put		5,955.00000	6,057	61.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Call		0.00000	0	68.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Put		7,955.00000	8,057	68.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.60150	12.70500		16.10	42,882,904.50	3,403	31,896.00
£ / R On 14/12/2009 Currency Future	12.70	Call		434.00000	377	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		429.00000	476	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		456.00000	396	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		401.00000	444	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		414.00000	359	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		459.00000	508	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		360.00000	311	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		555.00000	610	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		328.00000	283	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		623.00000	681	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		377.00000	326	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		522.00000	575	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		344.00000	297	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		589.00000	645	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		313.00000	270	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		658.00000	718	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		286.00000	245	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		731.00000	794	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		250.00000	214	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		845.00000	912	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		200.00000	170	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		1,045.00000	1,119	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		192.00000	163	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,087.00000	1,162	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		183.00000	156	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,128.00000	1,205	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		192.00000	163	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,087.00000	1,162	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		176.00000	150	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,171.00000	1,248	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			169.00000	143	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,214.00000	1,292	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			149.00000	126	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,344.00000	1,425	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			155.00000	132	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,300.00000	1,380	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			228.00000	195	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			923.00000	993	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			273.00000	234	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			768.00000	833	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			218.00000	186	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			963.00000	1,035	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			183.00000	156	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,128.00000	1,205	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			162.00000	137	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,257.00000	1,336	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			155.00000	132	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,300.00000	1,380	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			169.00000	143	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,214.00000	1,292	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			209.00000	178	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,004.00000	1,077	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			228.00000	195	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			923.00000	993	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			239.00000	204	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			884.00000	953	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			273.00000	234	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			768.00000	833	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			286.00000	245	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			731.00000	794	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			299.00000	257	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			694.00000	756	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			176.00000	150	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,171.00000	1,248	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			218.00000	186	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			963.00000	1,035	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			299.00000	257	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			694.00000	756	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			192.00000	163	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,087.00000	1,162	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			109.00000	92	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,704.00000	1,791	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			137.00000	116	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,432.00000	1,515	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			132.00000	112	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put			1,477.00000	1,560	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			132.00000	112	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,477.00000	1,560	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			127.00000	107	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,522.00000	1,606	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			113.00000	96	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,658.00000	1,744	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			97.00000	82	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,842.00000	1,931	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			105.00000	89	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,750.00000	1,837	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			101.00000	85	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,796.00000	1,884	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			94.00000	79	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,889.00000	1,978	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			69.00000	58	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,264.00000	2,357	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			72.00000	61	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,217.00000	2,309	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			87.00000	74	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,982.00000	2,072	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			81.00000	68	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,076.00000	2,167	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			75.00000	63	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,170.00000	2,261	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			64.00000	54	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,359.00000	2,452	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			60.00000	50	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,455.00000	2,548	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			55.00000	46	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,550.00000	2,645	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			42.00000	35	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,937.00000	3,033	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			127.00000	107	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,522.00000	1,606	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			117.00000	99	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,612.00000	1,698	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			149.00000	126	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,344.00000	1,425	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			87.00000	74	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,982.00000	2,072	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			122.00000	103	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,567.00000	1,652	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			90.00000	77	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,935.00000	2,025	22.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			84.00000	71	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,029.00000	2,120	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			78.00000	66	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,123.00000	2,214	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			57.00000	48	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,502.00000	2,597	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			155.00000	132	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,300.00000	1,380	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			143.00000	121	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,388.00000	1,470	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			122.00000	103	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,567.00000	1,652	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			90.00000	77	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,935.00000	2,025	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			67.00000	56	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,312.00000	2,405	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			84.00000	71	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,029.00000	2,120	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			62.00000	52	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,407.00000	2,500	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			101.00000	85	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,796.00000	1,884	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			69.00000	58	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,264.00000	2,357	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			105.00000	89	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,750.00000	1,837	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,406.00000	4,303	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	2	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,917.00000	2,814	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			12.00000	13	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,454.00000	1,356	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			49.00000	55	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			395.00000	343	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			490.00000	541	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			36.00000	31	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,131.00000	3,229	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			15.00000	13	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,610.00000	4,711	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			8.00000	6	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,103.00000	6,205	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			4.00000	3	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,599.00000	7,702	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,855.00000	4,752	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,362.00000	3,259	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Put		7.00000	8	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,890.00000	1,789	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		35.00000	38	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		614.00000	544	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		259.00000	293	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		50.00000	42	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,695.00000	2,790	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		19.00000	16	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,164.00000	4,265	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		9.00000	8	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,654.00000	5,756	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	4	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,150.00000	7,252	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,105.00000	5,002	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,611.00000	3,508	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	6	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,133.00000	2,033	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		28.00000	31	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		772.00000	698	15.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		167.00000	196	15.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		22.00000	19	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,917.00000	4,017	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		10.00000	9	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,405.00000	5,507	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	4	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,900.00000	7,003	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		360.00000	311	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		555.00000	610	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		480.00000	416	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		375.00000	414	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		261.00000	224	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		806.00000	872	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		137.00000	116	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,432.00000	1,515	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		239.00000	204	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		884.00000	953	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		127.00000	107	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,522.00000	1,606	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		143.00000	121	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,388.00000	1,470	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		209.00000	178	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,004.00000	1,077	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,622.00000	2,519	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		17.00000	18	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.10	Call			1,647.00000	1,547	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			42.00000	46	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			17.00000	14	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,412.00000	4,513	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			7.00000	6	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,402.00000	6,504	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			2.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,397.00000	8,500	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,511.00000	3,408	27.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	7	27.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,523.00000	2,421	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			18.00000	20	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,551.00000	1,452	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			46.00000	50	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			706.00000	633	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			201.00000	232	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			16.00000	13	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,511.00000	4,612	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			6.00000	5	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,501.00000	6,604	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			2.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,497.00000	8,600	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,377.00000	2,275	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			22.00000	23	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,406.00000	1,309	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			51.00000	57	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			15.00000	12	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,660.00000	4,761	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			6.00000	5	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,651.00000	6,753	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			2.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,647.00000	8,750	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,412.00000	3,309	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	7	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,426.00000	2,324	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			21.00000	22	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			643.00000	573	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			238.00000	271	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			51.00000	43	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,646.00000	2,742	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			6.00000	5	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,601.00000	6,704	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			2.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,597.00000	8,700	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,214.00000	3,111	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 14/12/2009 Currency Future	9.50	Put		9.00000	9	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,231.00000	2,129	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		26.00000	28	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,263.00000	1,167	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		58.00000	65	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		531.00000	464	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		326.00000	363	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		45.00000	37	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,840.00000	2,936	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		14.00000	12	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,809.00000	4,910	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		6.00000	5	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,801.00000	6,903	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		2.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,797.00000	8,900	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,065.00000	2,962	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		10.00000	11	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,085.00000	1,984	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		30.00000	32	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,122.00000	1,032	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		67.00000	81	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		40.00000	34	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,985.00000	3,082	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		13.00000	11	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,958.00000	5,059	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	4	33.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,950.00000	7,053	33.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		1.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,946.00000	9,050	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,016.00000	2,913	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		11.00000	11	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,037.00000	1,935	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	34	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,075.00000	992	15.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		70.00000	90	15.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		39.00000	33	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		3,034.00000	3,131	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		12.00000	11	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		5,007.00000	5,109	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		5.00000	4	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		7,000.00000	7,103	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		1.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,996.00000	9,100	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,966.00000	2,863	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		11.00000	12	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.75	Call			1,988.00000	1,886	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			33.00000	35	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,034.00000	952	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			79.00000	100	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			38.00000	32	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,083.00000	3,180	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			12.00000	10	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,057.00000	5,159	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			5.00000	4	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,050.00000	7,153	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,046.00000	9,150	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,868.00000	2,765	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			13.00000	13	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			955.00000	875	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			100.00000	123	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			35.00000	30	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,180.00000	3,278	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			12.00000	10	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,157.00000	5,258	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,146.00000	9,249	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,939.00000	1,838	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			34.00000	36	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			994.00000	913	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			89.00000	111	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			12.00000	10	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,107.00000	5,209	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			5.00000	4	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,100.00000	7,202	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,096.00000	9,200	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,164.00000	3,061	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			9.00000	10	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,182.00000	2,081	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			27.00000	29	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,216.00000	1,120	15.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			61.00000	69	15.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			505.00000	439	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			350.00000	388	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			43.00000	36	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,888.00000	2,985	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			13.00000	11	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,858.00000	4,960	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			5.00000	4	33.46	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	19.55	Put		6,850.00000	6,953	33.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		2.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,847.00000	8,950	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,263.00000	3,160	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		8.00000	9	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,279.00000	2,178	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		24.00000	26	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,311.00000	1,214	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		56.00000	62	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		557.00000	490	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		302.00000	338	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		46.00000	39	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,791.00000	2,887	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		14.00000	12	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,759.00000	4,860	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	5	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,751.00000	6,853	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		2.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,747.00000	8,850	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,660.00000	3,557	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		5.00000	6	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,671.00000	2,568	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		16.00000	17	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,696.00000	1,596	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		41.00000	44	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		807.00000	731	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		152.00000	180	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		62.00000	52	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,407.00000	2,500	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		17.00000	15	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,362.00000	4,463	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		7.00000	6	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,352.00000	6,454	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		2.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,347.00000	8,450	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,710.00000	3,607	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		5.00000	5	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		2,720.00000	2,617	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		15.00000	16	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		1,744.00000	1,644	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		39.00000	42	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		842.00000	766	15.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		137.00000	164	15.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		18.00000	15	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,313.00000	4,414	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.00	Call			7.00000	6	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,302.00000	6,404	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			3.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,298.00000	8,401	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,561.00000	3,458	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,572.00000	2,470	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			17.00000	19	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,599.00000	1,499	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			44.00000	48	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			738.00000	665	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			183.00000	213	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			57.00000	48	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,502.00000	2,597	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			16.00000	14	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,461.00000	4,562	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			7.00000	5	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,452.00000	6,554	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			2.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,447.00000	8,550	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,462.00000	3,359	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	7	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,474.00000	2,372	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			19.00000	21	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,503.00000	1,404	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			48.00000	52	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			674.00000	603	15.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			219.00000	251	15.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			53.00000	45	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,598.00000	2,693	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			16.00000	13	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,561.00000	4,662	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			6.00000	5	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,551.00000	6,654	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			2.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,547.00000	8,650	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,313.00000	3,210	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	8	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,328.00000	2,226	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			23.00000	25	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,359.00000	1,261	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			54.00000	60	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			585.00000	517	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			280.00000	315	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			48.00000	40	24.39	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	15.40	Put		2,743.00000	2,839	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		14.00000	12	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,709.00000	4,811	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	5	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,701.00000	6,803	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		2.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,697.00000	8,800	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,115.00000	3,012	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	10	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,169.00000	1,074	15.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		64.00000	72	15.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		13.00000	11	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,908.00000	5,010	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		2.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,897.00000	9,000	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,818.00000	2,716	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		13.00000	14	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,842.00000	1,741	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		37.00000	39	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		916.00000	838	15.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		111.00000	136	15.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		34.00000	29	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,229.00000	3,327	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		11.00000	10	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,206.00000	5,308	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		5.00000	4	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,200.00000	7,302	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		1.00000	1	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,196.00000	9,299	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,760.00000	3,657	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	5	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,769.00000	2,666	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		14.00000	15	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,793.00000	1,692	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		38.00000	41	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		879.00000	801	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		124.00000	150	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		18.00000	15	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,263.00000	4,364	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		7.00000	6	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,252.00000	6,354	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		3.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,248.00000	8,351	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,859.00000	3,756	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		4.00000	5	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.85	Call		8.00000	6	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,153.00000	6,255	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		3.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,148.00000	8,251	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,810.00000	3,706	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		5.00000	5	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		19.00000	16	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,214.00000	4,314	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		7.00000	6	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,202.00000	6,305	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		3.00000	2	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,198.00000	8,301	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		4,009.00000	3,906	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	4	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		21.00000	18	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,016.00000	4,116	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		8.00000	7	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,003.00000	6,105	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		3.00000	3	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		7,998.00000	8,101	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		4,058.00000	3,955	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		3.00000	4	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		22.00000	18	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		3,967.00000	4,067	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		8.00000	7	31.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		5,953.00000	6,055	31.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		3.00000	3	35.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		7,948.00000	8,051	35.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.80680	12.91270		17.10	320,170.00	25	408.00
£ / R On 15/03/2010 Currency Future	12.90	Call		653.00000	591	17.35	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		641.00000	684	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		675.00000	609	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		612.00000	652	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		634.00000	573	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		672.00000	716	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		580.00000	523	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		768.00000	816	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		547.00000	492	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		834.00000	886	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		563.00000	507	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		801.00000	851	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		531.00000	478	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		869.00000	921	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		501.00000	450	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		939.00000	994	18.44	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 15/03/2010 Currency Future	13.55	Call		447.00000	401	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,085.00000	1,144	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		400.00000	358	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,237.00000	1,301	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		389.00000	348	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,277.00000	1,341	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		379.00000	339	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,316.00000	1,382	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		369.00000	329	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,356.00000	1,423	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		350.00000	312	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,437.00000	1,505	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		323.00000	288	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,560.00000	1,631	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		332.00000	296	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,519.00000	1,589	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,937.00000	1,840	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		75.00000	83	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,782.00000	3,676	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	19	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		423.00000	379	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,160.00000	1,222	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		487.00000	437	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		975.00000	1,030	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		246.00000	219	21.72	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,033.00000	2,112	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		460.00000	413	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,048.00000	1,106	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		340.00000	304	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,478.00000	1,547	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		359.00000	321	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,396.00000	1,464	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		435.00000	390	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,122.00000	1,183	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		474.00000	425	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,011.00000	1,068	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		516.00000	464	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		904.00000	957	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		411.00000	368	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,199.00000	1,261	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,438.00000	3,332	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		25.00000	26	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,461.00000	2,358	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		48.00000	51	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,541.00000	1,443	16.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.50	Put			128.00000	137	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			844.00000	768	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			431.00000	461	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			271.00000	241	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,858.00000	1,934	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			162.00000	142	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,750.00000	2,835	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			99.00000	86	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,686.00000	3,779	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			58.00000	50	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,646.00000	4,743	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,340.00000	3,235	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			27.00000	28	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,364.00000	2,261	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			51.00000	55	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,456.00000	1,359	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			144.00000	152	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			792.00000	719	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			479.00000	512	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			258.00000	230	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,945.00000	2,023	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			154.00000	135	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,842.00000	2,928	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			95.00000	82	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,782.00000	3,875	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			55.00000	47	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,742.00000	4,840	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,242.00000	3,137	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	30	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,267.00000	2,165	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			55.00000	58	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,373.00000	1,276	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			161.00000	169	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			743.00000	672	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			530.00000	565	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			146.00000	128	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,934.00000	3,021	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			90.00000	78	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,878.00000	3,972	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			52.00000	44	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,839.00000	4,937	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,144.00000	3,040	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	33	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,171.00000	2,069	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			58.00000	62	17.76	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 15/03/2010 Currency Future	11.80	Call			1,292.00000	1,194	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			180.00000	188	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			697.00000	628	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			584.00000	621	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			235.00000	209	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,122.00000	2,202	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			139.00000	121	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,027.00000	3,115	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			86.00000	75	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,974.00000	4,068	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			49.00000	42	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,936.00000	5,035	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,998.00000	2,893	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			35.00000	36	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,029.00000	1,931	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			66.00000	74	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,178.00000	1,091	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			215.00000	234	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			218.00000	192	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,255.00000	2,335	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			129.00000	113	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,166.00000	3,256	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			80.00000	68	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,118.00000	4,212	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			45.00000	38	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,082.00000	5,182	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,095.00000	2,991	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			33.00000	34	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,123.00000	2,023	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			60.00000	66	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,252.00000	1,159	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			190.00000	202	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			229.00000	203	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,167.00000	2,247	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			136.00000	118	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,073.00000	3,162	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			84.00000	73	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,022.00000	4,116	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			48.00000	41	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,985.00000	5,084	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,389.00000	3,283	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			26.00000	27	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,413.00000	2,310	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			50.00000	53	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,498.00000	1,401	16.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Put			136.00000	144	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			817.00000	743	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			455.00000	486	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			264.00000	235	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,902.00000	1,979	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			158.00000	138	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,796.00000	2,882	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			97.00000	84	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,734.00000	3,827	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			57.00000	48	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,694.00000	4,791	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,193.00000	3,088	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			30.00000	31	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,219.00000	2,117	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			56.00000	60	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,333.00000	1,235	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			170.00000	178	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			720.00000	650	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			557.00000	593	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			240.00000	214	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,078.00000	2,157	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			143.00000	125	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,980.00000	3,068	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			88.00000	77	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,926.00000	4,020	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			50.00000	43	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,888.00000	4,986	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,291.00000	3,186	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			28.00000	29	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,316.00000	2,213	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			53.00000	56	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,415.00000	1,317	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			152.00000	160	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			767.00000	695	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			505.00000	538	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			252.00000	224	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,989.00000	2,068	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			150.00000	131	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,888.00000	2,975	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			92.00000	80	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,830.00000	3,923	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			53.00000	46	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,791.00000	4,889	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,047.00000	2,942	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			34.00000	35	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.90	Call			2,075.00000	1,977	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			62.00000	70	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,213.00000	1,125	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			200.00000	218	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			224.00000	198	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,212.00000	2,291	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			132.00000	115	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,120.00000	3,209	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			83.00000	71	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,070.00000	4,164	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			46.00000	39	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,034.00000	5,133	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			411.00000	368	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,199.00000	1,261	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,634.00000	3,528	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			21.00000	22	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,656.00000	2,552	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			43.00000	45	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,714.00000	1,617	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			101.00000	110	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			955.00000	875	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			342.00000	368	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			299.00000	267	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,686.00000	1,760	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			181.00000	158	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,568.00000	2,652	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			109.00000	95	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,496.00000	3,588	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			65.00000	56	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,453.00000	4,549	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			23.00000	20	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,411.00000	6,514	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			12.00000	10	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,399.00000	8,503	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,487.00000	3,381	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			24.00000	25	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,510.00000	2,406	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			47.00000	49	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,584.00000	1,486	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			121.00000	129	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			870.00000	794	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			408.00000	437	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			167.00000	146	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,704.00000	2,789	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			60.00000	51	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Put			4,597.00000	4,694	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			22.00000	19	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,560.00000	6,663	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			11.00000	9	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,548.00000	8,652	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			22.00000	19	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,659.00000	6,762	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			10.00000	9	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,648.00000	8,752	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			21.00000	19	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,709.00000	6,812	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			10.00000	8	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,697.00000	8,801	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			20.00000	18	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,858.00000	6,961	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			9.00000	7	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,846.00000	8,951	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			20.00000	17	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,957.00000	7,061	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			8.00000	7	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,946.00000	9,050	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			20.00000	17	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,007.00000	7,110	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			8.00000	7	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,996.00000	9,100	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			19.00000	17	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,057.00000	7,160	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			8.00000	7	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,045.00000	9,150	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,900.00000	2,795	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	38	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,111.00000	1,026	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			248.00000	269	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			598.00000	539	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			735.00000	782	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			123.00000	107	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,260.00000	3,350	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			43.00000	36	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,180.00000	5,279	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			19.00000	16	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,156.00000	7,260	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			7.00000	6	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,145.00000	9,249	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			20.00000	18	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,907.00000	7,011	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.80	Call			9.00000	7	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,896.00000	9,000	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			21.00000	18	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,758.00000	6,862	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			10.00000	8	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,747.00000	8,851	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,536.00000	3,430	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			23.00000	24	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,558.00000	2,455	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			46.00000	48	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,627.00000	1,529	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			114.00000	123	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			898.00000	820	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			385.00000	413	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			171.00000	150	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,658.00000	2,743	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			62.00000	53	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,549.00000	4,646	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			23.00000	20	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,510.00000	6,613	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			11.00000	9	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,499.00000	8,603	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,683.00000	3,578	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			20.00000	21	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,704.00000	2,600	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			42.00000	44	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,758.00000	1,661	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			95.00000	104	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			985.00000	904	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			322.00000	347	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			185.00000	163	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,523.00000	2,606	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			67.00000	57	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,405.00000	4,501	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			24.00000	21	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,361.00000	6,464	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			12.00000	10	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,350.00000	8,454	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,732.00000	3,627	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			20.00000	20	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,753.00000	2,649	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			40.00000	42	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,803.00000	1,705	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			90.00000	98	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,015.00000	933	16.26	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	12.20	Put			302.00000	326	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			190.00000	167	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,478.00000	2,560	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			69.00000	59	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,357.00000	4,452	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			24.00000	21	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,311.00000	6,414	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			13.00000	11	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,300.00000	8,404	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,585.00000	3,479	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			22.00000	23	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,607.00000	2,503	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			44.00000	46	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,670.00000	1,573	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			108.00000	116	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			926.00000	847	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			363.00000	391	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			176.00000	154	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,613.00000	2,697	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			64.00000	54	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,501.00000	4,597	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			23.00000	20	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,460.00000	6,563	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			12.00000	10	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,449.00000	8,553	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			22.00000	19	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,609.00000	6,712	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			11.00000	9	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,598.00000	8,702	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,851.00000	2,746	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			38.00000	40	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,892.00000	1,795	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			79.00000	88	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,078.00000	994	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			265.00000	287	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			120.00000	104	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,307.00000	3,398	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			41.00000	35	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,229.00000	5,328	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			19.00000	16	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,206.00000	7,309	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			7.00000	6	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,195.00000	9,299	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,802.00000	2,698	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			39.00000	41	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.15	Call			1,847.00000	1,750	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			85.00000	93	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,046.00000	963	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			284.00000	306	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			117.00000	102	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,354.00000	3,445	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			40.00000	34	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,278.00000	5,378	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			18.00000	16	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,256.00000	7,359	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			7.00000	6	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,244.00000	9,349	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,949.00000	2,844	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			36.00000	37	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,983.00000	1,885	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			70.00000	78	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,144.00000	1,058	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			231.00000	251	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			616.00000	556	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			703.00000	749	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			126.00000	110	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,213.00000	3,303	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			44.00000	37	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,131.00000	5,231	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			19.00000	17	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,106.00000	7,210	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			8.00000	6	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,095.00000	9,200	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,880.00000	3,774	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			17.00000	18	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			207.00000	182	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,344.00000	2,425	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			76.00000	65	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,213.00000	4,308	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			25.00000	22	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,163.00000	6,265	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			14.00000	12	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,151.00000	8,255	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			196.00000	172	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,433.00000	2,515	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			71.00000	61	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,309.00000	4,404	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			24.00000	21	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,262.00000	6,365	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			13.00000	11	29.80	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 15/03/2010 Currency Future	21.15	Put			8,250.00000	8,354	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,831.00000	3,725	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			18.00000	18	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			201.00000	177	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,388.00000	2,470	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			74.00000	63	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,261.00000	4,356	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			25.00000	22	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,212.00000	6,315	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			14.00000	11	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,201.00000	8,305	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,979.00000	3,873	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			16.00000	16	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			26.00000	23	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,063.00000	6,166	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			15.00000	12	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,052.00000	8,156	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,077.00000	3,972	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			14.00000	15	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			27.00000	24	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,965.00000	6,067	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			15.00000	13	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,953.00000	8,056	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			0.00000	3,922	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			0.00000	15	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			0.00000	23	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			0.00000	6,116	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			0.00000	13	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			0.00000	8,106	29.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.00890		13.11950		17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,136.00000	1,052	16.71	8,449,664,000.00	8,032	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			467.00000	494	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			831.00000	762	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			812.00000	853	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			725.00000	662	18.36	118,498,000.00	179	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,005.00000	1,053	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			472.00000	428	20.36	3,437,696,000.00	8,032	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,753.00000	1,819	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			146.00000	128	24.85	22,912,000.00	179	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,526.00000	4,619	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			812.00000	744	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			843.00000	885	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			758.00000	693	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			939.00000	985	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			741.00000	678	18.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.35	Put		972.00000	1,019	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		709.00000	647	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,039.00000	1,088	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		678.00000	618	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,108.00000	1,159	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		620.00000	565	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,251.00000	1,306	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		557.00000	506	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,438.00000	1,497	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		546.00000	496	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,476.00000	1,537	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		523.00000	475	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,554.00000	1,616	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		512.00000	465	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,593.00000	1,656	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		482.00000	437	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,712.00000	1,778	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		492.00000	446	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,672.00000	1,737	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		594.00000	541	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,325.00000	1,382	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		663.00000	604	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,143.00000	1,195	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		634.00000	578	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,215.00000	1,269	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		648.00000	591	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,179.00000	1,232	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		581.00000	529	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,362.00000	1,420	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		534.00000	485	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,515.00000	1,576	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		502.00000	456	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,632.00000	1,697	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		569.00000	517	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,400.00000	1,459	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		607.00000	553	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,288.00000	1,344	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		569.00000	517	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,400.00000	1,459	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		581.00000	529	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,362.00000	1,420	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		634.00000	578	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,215.00000	1,269	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		693.00000	632	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,073.00000	1,123	18.56	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 14/06/2010 Currency Future	13.25	Call			776.00000	710	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			906.00000	951	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			436.00000	395	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,917.00000	1,987	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,192.00000	1,106	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			422.00000	447	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			937.00000	861	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			668.00000	703	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			326.00000	293	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,557.00000	2,634	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			221.00000	198	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,452.00000	3,539	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			154.00000	136	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,385.00000	4,477	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			106.00000	92	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,336.00000	5,433	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,220.00000	1,134	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			401.00000	425	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			960.00000	883	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			641.00000	674	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			333.00000	299	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,513.00000	2,590	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			226.00000	202	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,406.00000	3,493	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			157.00000	139	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,338.00000	4,430	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			108.00000	94	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,288.00000	5,385	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,535.00000	4,426	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			15.00000	17	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,075.00000	2,966	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			56.00000	58	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,709.00000	1,606	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			189.00000	197	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			243.00000	218	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,223.00000	3,309	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			140.00000	123	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,621.00000	4,714	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			81.00000	69	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,061.00000	6,160	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			37.00000	32	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,518.00000	7,623	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,976.00000	4,867	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			7.00000	8	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,513.00000	3,404	21.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	45	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,078.00000	1,970	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		108.00000	111	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,032.00000	952	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		563.00000	593	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		289.00000	259	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,820.00000	2,900	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		167.00000	148	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,198.00000	4,289	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		95.00000	82	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,625.00000	5,723	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		47.00000	40	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,077.00000	7,181	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,224.00000	5,114	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	5	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,757.00000	3,648	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		38.00000	39	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,309.00000	2,195	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		90.00000	86	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,164.00000	1,079	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		444.00000	470	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		320.00000	287	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,600.00000	2,678	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		182.00000	163	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,963.00000	4,054	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		104.00000	90	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,384.00000	5,481	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		54.00000	46	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,834.00000	6,937	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,660.00000	3,550	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		40.00000	41	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,690.00000	2,579	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		70.00000	70	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,788.00000	1,683	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		168.00000	175	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,109.00000	1,027	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		490.00000	518	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		454.00000	411	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,834.00000	1,903	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		307.00000	275	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,687.00000	2,767	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		210.00000	188	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,590.00000	3,679	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,786.00000	2,675	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		66.00000	67	18.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.40	Call			1,869.00000	1,763	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			149.00000	154	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			217.00000	194	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,498.00000	3,586	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			151.00000	134	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,432.00000	4,525	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,806.00000	3,697	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			37.00000	38	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,834.00000	2,724	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			65.00000	65	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,910.00000	1,804	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			140.00000	145	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			143.00000	126	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,573.00000	4,667	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			412.00000	373	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,042.00000	2,114	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			278.00000	249	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,908.00000	2,990	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			192.00000	172	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,823.00000	3,913	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			132.00000	116	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,763.00000	4,857	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			375.00000	340	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,255.00000	2,331	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			252.00000	226	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,133.00000	3,217	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			176.00000	157	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,057.00000	4,149	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			120.00000	105	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,001.00000	5,096	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,415.00000	3,306	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	48	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,451.00000	2,338	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			82.00000	79	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,593.00000	1,492	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			224.00000	233	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			984.00000	906	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			614.00000	647	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			340.00000	305	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,470.00000	2,547	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			230.00000	206	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,360.00000	3,447	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			161.00000	142	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,291.00000	4,383	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			110.00000	96	25.52	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	18.25	Put		5,240.00000	5,337	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,269.00000	3,161	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		50.00000	52	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,482.00000	1,384	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		263.00000	275	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		915.00000	840	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		696.00000	731	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,221.00000	3,112	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		51.00000	53	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,262.00000	2,147	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		92.00000	88	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,446.00000	1,348	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		277.00000	289	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		893.00000	819	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		724.00000	760	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		313.00000	281	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,644.00000	2,722	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		214.00000	191	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,544.00000	3,632	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		148.00000	131	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,479.00000	4,572	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		102.00000	89	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,432.00000	5,530	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,124.00000	3,015	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		54.00000	56	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,168.00000	2,056	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		98.00000	97	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,376.00000	1,282	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		306.00000	323	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		851.00000	780	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		782.00000	821	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		301.00000	270	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,731.00000	2,811	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		206.00000	184	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,637.00000	3,725	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		98.00000	85	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,529.00000	5,627	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,027.00000	2,918	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		57.00000	59	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,310.00000	1,221	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		340.00000	362	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		199.00000	178	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,729.00000	3,819	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		137.00000	121	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,668.00000	4,762	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.85	Call			3,318.00000	3,209	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			49.00000	50	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,356.00000	2,242	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			87.00000	84	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,519.00000	1,419	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			249.00000	260	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,464.00000	3,355	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	46	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,499.00000	2,386	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			79.00000	77	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,631.00000	1,530	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			212.00000	221	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,008.00000	929	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			588.00000	620	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			347.00000	312	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,427.00000	2,503	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			234.00000	209	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,315.00000	3,401	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			164.00000	145	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,244.00000	4,336	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			112.00000	97	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,192.00000	5,289	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,499.00000	2,386	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			79.00000	77	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,631.00000	1,530	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			212.00000	221	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,008.00000	929	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			588.00000	620	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			347.00000	312	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,427.00000	2,503	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,172.00000	3,064	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	55	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,215.00000	2,099	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			95.00000	90	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,411.00000	1,314	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			291.00000	305	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			872.00000	799	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			753.00000	790	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			100.00000	87	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,480.00000	5,578	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,121.00000	2,013	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			101.00000	104	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,341.00000	1,251	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			322.00000	342	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			295.00000	265	22.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.60	Put		2,775.00000	2,856	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		202.00000	181	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,683.00000	3,772	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		96.00000	84	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,577.00000	5,675	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,611.00000	3,501	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		41.00000	42	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,642.00000	2,531	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		73.00000	72	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,748.00000	1,644	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		178.00000	185	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,083.00000	1,001	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		513.00000	542	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		368.00000	332	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,299.00000	2,373	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		248.00000	222	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,178.00000	3,263	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		173.00000	154	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,104.00000	4,195	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		118.00000	103	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,048.00000	5,144	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		64.00000	55	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,495.00000	6,596	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		22.00000	19	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,453.00000	8,560	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,547.00000	2,434	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		77.00000	75	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,670.00000	1,567	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		200.00000	208	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		61.00000	52	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,592.00000	6,693	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		21.00000	18	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,552.00000	8,659	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		58.00000	49	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,688.00000	6,790	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		20.00000	17	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,651.00000	8,758	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,367.00000	3,258	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		47.00000	49	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,404.00000	2,290	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		84.00000	81	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,556.00000	1,456	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		236.00000	247	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		273.00000	244	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,953.00000	3,035	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.80	Call			130.00000	114	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,810.00000	4,905	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			56.00000	48	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,737.00000	6,839	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			20.00000	17	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,700.00000	8,808	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,262.00000	2,147	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	88	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,446.00000	1,348	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			277.00000	289	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			893.00000	819	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			724.00000	760	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			257.00000	230	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,088.00000	3,172	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			122.00000	107	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,953.00000	5,048	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			52.00000	44	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,883.00000	6,986	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			18.00000	15	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,848.00000	8,956	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			257.00000	230	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,088.00000	3,172	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			51.00000	43	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,931.00000	7,034	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			18.00000	15	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,898.00000	9,006	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			238.00000	213	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,269.00000	3,355	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			114.00000	99	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,144.00000	5,240	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			16.00000	14	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,047.00000	9,155	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,979.00000	2,869	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			59.00000	60	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,035.00000	1,928	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			116.00000	119	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,279.00000	1,191	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			360.00000	382	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			794.00000	727	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			874.00000	918	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			46.00000	39	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,126.00000	7,230	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			16.00000	13	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,096.00000	9,204	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,882.00000	2,772	18.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.30	Put		63.00000	63	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,951.00000	1,845	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		132.00000	136	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		43.00000	37	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,224.00000	7,328	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		15.00000	13	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,195.00000	9,304	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,930.00000	2,821	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		61.00000	62	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,993.00000	1,886	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		123.00000	127	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,250.00000	1,162	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		380.00000	403	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		45.00000	38	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,175.00000	7,279	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		15.00000	13	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,146.00000	9,254	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		116.00000	101	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,096.00000	5,192	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		48.00000	41	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,029.00000	7,132	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		17.00000	14	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,997.00000	9,105	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		262.00000	235	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,043.00000	3,126	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		125.00000	109	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,905.00000	5,001	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		18.00000	16	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,799.00000	8,907	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,708.00000	3,599	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		39.00000	40	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,738.00000	2,627	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		68.00000	68	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,828.00000	1,723	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		158.00000	164	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		68.00000	58	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,398.00000	6,499	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		24.00000	20	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,354.00000	8,461	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		69.00000	59	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,350.00000	6,450	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		24.00000	21	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,305.00000	8,412	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,562.00000	3,452	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		42.00000	44	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.60	Call			2,594.00000	2,482	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			75.00000	74	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,057.00000	977	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			538.00000	568	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			63.00000	53	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,543.00000	6,644	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			22.00000	19	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,502.00000	8,610	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			283.00000	254	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,864.00000	2,945	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			135.00000	118	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,715.00000	4,810	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			59.00000	51	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,640.00000	6,742	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			21.00000	18	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,601.00000	8,709	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			267.00000	240	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,998.00000	3,081	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			127.00000	112	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,858.00000	4,953	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			55.00000	47	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,785.00000	6,888	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			19.00000	16	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,749.00000	8,857	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			42.00000	36	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,273.00000	7,377	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			14.00000	12	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,245.00000	9,353	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			50.00000	42	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,980.00000	7,083	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			17.00000	14	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,948.00000	9,056	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,904.00000	3,795	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			35.00000	36	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			75.00000	64	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,205.00000	6,305	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			26.00000	22	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,157.00000	8,264	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			71.00000	61	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,302.00000	6,402	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			25.00000	21	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,255.00000	8,362	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,855.00000	3,746	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			36.00000	37	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			73.00000	62	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
£ / R On 14/06/2010 Currency Future	19.30	Put		6,254.00000	6,353	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		26.00000	22	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,206.00000	8,313	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		4,002.00000	3,893	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		33.00000	34	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		354.00000	319	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,385.00000	2,460	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		79.00000	67	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,109.00000	6,208	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		28.00000	24	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,058.00000	8,165	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		4,099.00000	3,991	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		30.00000	32	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		82.00000	71	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,013.00000	6,112	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		29.00000	25	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		7,960.00000	8,066	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		0.00000	3,942	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		0.00000	33	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		0.00000	325	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		0.00000	2,416	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		0.00000	151	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		0.00000	4,242	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		0.00000	24	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		0.00000	8,115	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			10.90170	10.95060		15.87	42,113,267.10	3,863	24,074.00
€ / R On 14/09/2009 Currency Future	10.95	Call		81.00000	62	16.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		80.00000	111	16.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		113.00000	82	15.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		63.00000	80	15.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		47.00000	35	17.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		147.00000	184	17.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		21.00000	15	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		270.00000	313	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		27.00000	20	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		227.00000	268	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		16.00000	11	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		315.00000	360	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		12.00000	9	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		362.00000	407	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		5.00000	3	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		554.00000	601	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		8.00000	5	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		457.00000	503	22.15	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 14/09/2009 Currency Future	11.55	Call			4.00000	2	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			603.00000	651	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			3.00000	2	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			652.00000	700	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			6.00000	4	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			505.00000	552	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			2.00000	1	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			702.00000	750	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			8.00000	5	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			457.00000	503	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			27.00000	20	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			227.00000	268	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			62.00000	47	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			111.00000	145	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			36.00000	27	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			185.00000	225	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			2.00000	1	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			702.00000	750	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			2.00000	1	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			751.00000	799	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			3.00000	2	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			652.00000	700	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	35.96	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,550.00000	1,598	35.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			10.00000	7	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			409.00000	455	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			6.00000	4	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			505.00000	552	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			10.00000	7	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			409.00000	455	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			1.00000	1	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			851.00000	899	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			1.00000	1	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			901.00000	949	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			2.00000	1	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			801.00000	849	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			1.00000	0	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			950.00000	999	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			1.00000	0	29.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,050.00000	1,099	29.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			1.00000	0	29.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			1,000.00000	1,049	29.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			1.00000	0	30.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,100.00000	1,149	30.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			1.00000	0	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.10	Put			1,150.00000	1,199	30.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	34.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,450.00000	1,498	34.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	33.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,350.00000	1,398	33.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,300.00000	1,348	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	35.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,500.00000	1,548	35.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	37.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,650.00000	1,698	37.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,700.00000	1,748	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,850.00000	1,898	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	41.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			2,049.00000	2,098	41.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	0	42.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,249.00000	2,298	42.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	42.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,199.00000	2,248	42.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	42.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,199.00000	2,248	42.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			0.00000	0	43.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,549.00000	2,598	43.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,599.00000	2,648	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	43.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,499.00000	2,548	43.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	43.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,449.00000	2,498	43.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	42.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,399.00000	2,448	42.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	42.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,399.00000	2,448	42.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			0.00000	0	42.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,299.00000	2,348	42.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	44.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,749.00000	2,798	44.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	44.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,899.00000	2,948	44.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	45.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,949.00000	2,998	45.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,649.00000	2,698	43.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	42.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,349.00000	2,398	42.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	42.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,349.00000	2,398	42.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	43.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,449.00000	2,498	43.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	0	41.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,099.00000	2,148	41.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	44.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,799.00000	2,848	44.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,699.00000	2,748	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	45.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,949.00000	2,998	45.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	45.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,999.00000	3,048	45.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	45.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			3,049.00000	3,098	45.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,149.00000	3,198	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,849.00000	2,898	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	0	41.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,149.00000	2,198	41.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	46.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,249.00000	3,298	46.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	49.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,899.00000	3,948	49.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,849.00000	2,898	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,149.00000	3,198	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	46.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,349.00000	3,398	46.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	47.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,449.00000	3,498	47.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,549.00000	3,598	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	47.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,649.00000	3,698	47.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,649.00000	2,698	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	46.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,349.00000	3,398	46.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	47.15	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 14/09/2009 Currency Future	14.40	Put		3,449.00000	3,498	47.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	38.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,750.00000	1,798	38.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,850.00000	1,898	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,950.00000	1,998	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,599.00000	2,648	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	45.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		3,099.00000	3,148	45.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	46.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		3,199.00000	3,248	46.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	46.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,299.00000	3,348	46.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		0.00000	0	41.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		2,149.00000	2,198	41.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,950.00000	1,998	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	40.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,900.00000	1,948	40.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		0.00000	0	41.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,999.00000	2,048	41.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	44.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,899.00000	2,948	44.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		0.00000	0	41.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		2,099.00000	2,148	41.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,699.00000	2,748	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,800.00000	1,848	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	37.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,650.00000	1,698	37.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	34.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,400.00000	1,448	34.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	36.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,600.00000	1,648	36.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		0.00000	0	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,200.00000	1,249	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	34.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,400.00000	1,448	34.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	40.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,900.00000	1,948	40.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		1.00000	0	30.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,150.00000	1,199	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,250.00000	1,298	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,200.00000	1,249	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,700.00000	1,748	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,551.00000	4,502	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,051.00000	3,002	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,551.00000	1,502	35.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	35.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,449.00000	4,498	51.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	57.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,949.00000	5,998	57.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	59.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,449.00000	7,498	59.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			4,851.00000	4,802	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,351.00000	3,302	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			1,851.00000	1,802	36.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	36.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			367.00000	319	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			16.00000	17	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	50.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			4,149.00000	4,198	50.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	56.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,649.00000	5,698	56.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	58.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			7,149.00000	7,198	58.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,001.00000	4,952	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,501.00000	3,452	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,001.00000	1,952	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			510.00000	460	23.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			9.00000	9	23.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	49.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,999.00000	4,048	49.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	55.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,499.00000	5,548	55.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	58.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.95	Put			6,999.00000	7,048	58.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			1.00000	0	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			950.00000	999	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			1.00000	1	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			901.00000	949	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			232.00000	189	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			31.00000	37	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			150.00000	113	16.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			49.00000	62	16.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			276.00000	230	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			25.00000	29	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			190.00000	149	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			39.00000	48	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			3,951.00000	3,902	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			2,951.00000	2,902	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			1,951.00000	1,902	36.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	36.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			953.00000	903	32.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			2.00000	1	32.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	49.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			4,049.00000	4,098	49.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	57.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			6,049.00000	6,098	57.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			8,049.00000	8,098	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			3,801.00000	3,752	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			2,801.00000	2,752	27.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	27.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			1,801.00000	1,752	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			804.00000	754	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			4.00000	2	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	50.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,199.00000	4,248	50.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	58.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,199.00000	6,248	58.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,199.00000	8,248	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,701.00000	3,652	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,701.00000	2,652	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.25	Call			1,701.00000	1,652	36.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			0.00000	0	36.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			705.00000	655	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			5.00000	4	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	50.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,299.00000	4,348	50.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	58.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,299.00000	6,348	58.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,299.00000	8,348	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,651.00000	3,602	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,651.00000	2,602	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,651.00000	1,602	35.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	35.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			656.00000	606	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			6.00000	4	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	50.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,349.00000	4,398	50.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	58.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,349.00000	6,398	58.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,349.00000	8,398	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,451.00000	3,402	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,451.00000	2,402	32.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	32.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,451.00000	1,402	35.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			462.00000	412	23.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			11.00000	11	23.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	51.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,549.00000	4,598	51.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	58.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,549.00000	6,598	58.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,549.00000	8,598	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,401.00000	3,352	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,401.00000	2,352	32.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	32.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,401.00000	1,352	35.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	35.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			414.00000	365	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 14/09/2009 Currency Future	10.55	Put			14.00000	14	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	52.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,599.00000	4,648	52.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	58.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,599.00000	6,648	58.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,599.00000	8,648	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,351.00000	2,302	33.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	33.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,351.00000	1,302	34.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	34.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	52.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,649.00000	4,698	52.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	58.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,649.00000	6,698	58.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,649.00000	8,698	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,251.00000	3,202	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,251.00000	2,202	34.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	34.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,251.00000	1,202	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	52.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,749.00000	4,798	52.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	58.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,749.00000	6,798	58.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,749.00000	8,798	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,301.00000	3,252	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,301.00000	2,252	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,301.00000	1,252	34.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	34.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			321.00000	274	20.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			20.00000	22	20.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	52.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,699.00000	4,748	52.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	58.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,699.00000	6,748	58.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,699.00000	8,748	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,551.00000	3,502	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	24.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.40	Call			2,551.00000	2,502	30.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	30.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			558.00000	509	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	7	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	58.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,449.00000	6,498	58.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,449.00000	8,498	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,751.00000	3,702	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,751.00000	2,702	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,751.00000	1,702	36.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	36.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			755.00000	705	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			4.00000	3	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	50.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,249.00000	4,298	50.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	58.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,249.00000	6,298	58.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,249.00000	8,298	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			3,901.00000	3,852	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			2,901.00000	2,852	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			1,901.00000	1,852	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			903.00000	853	31.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			3.00000	2	31.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	49.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			4,099.00000	4,148	49.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	58.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			6,099.00000	6,148	58.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			8,099.00000	8,148	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,501.00000	2,452	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,501.00000	1,452	35.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	35.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	51.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,499.00000	4,548	51.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	58.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,499.00000	6,548	58.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	59.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.45	Put			8,499.00000	8,548	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Call			4,051.00000	4,002	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Call			2,051.00000	2,002	37.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	37.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Call			1,052.00000	1,003	33.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Put			1.00000	1	33.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	0	49.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Put			3,949.00000	3,998	49.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Put			7,949.00000	7,998	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Call			0.00000	3,952	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Call			0.00000	2,952	24.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Put			0.00000	0	24.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	953	32.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	1	32.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Call			0.00000	0	57.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Put			0.00000	6,048	57.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Put			0.00000	8,048	59.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.08450		11.13400		16.10	24,518,914.00	2,212	25,238.00
€ / R On 14/12/2009 Currency Future	11.15	Call			368.00000	338	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			384.00000	404	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			126.00000	113	20.07	22,035,000.00	195	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,192.00000	1,229	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			16.00000	14	26.68	2,730,000.00	195	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,482.00000	3,530	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			391.00000	358	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			357.00000	373	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			331.00000	303	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			447.00000	469	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			282.00000	257	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			548.00000	573	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			297.00000	272	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			513.00000	537	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			96.00000	86	21.15	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,462.00000	1,502	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			254.00000	231	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			620.00000	646	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			206.00000	187	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			772.00000	802	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			228.00000	207	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			694.00000	723	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			196.00000	177	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.75	Put		812.00000	843	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		186.00000	168	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		852.00000	884	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		217.00000	197	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		733.00000	762	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		168.00000	152	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		934.00000	967	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		267.00000	244	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		583.00000	609	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		349.00000	320	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		415.00000	436	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		177.00000	160	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		893.00000	925	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		314.00000	287	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		480.00000	502	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		241.00000	219	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		657.00000	684	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		153.00000	138	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,019.00000	1,053	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		145.00000	131	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,061.00000	1,096	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		139.00000	125	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,105.00000	1,140	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		160.00000	145	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		976.00000	1,010	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		132.00000	119	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,148.00000	1,184	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		120.00000	108	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,236.00000	1,274	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		92.00000	82	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,508.00000	1,548	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		100.00000	90	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,416.00000	1,456	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		105.00000	94	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,371.00000	1,410	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		85.00000	76	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,601.00000	1,641	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		81.00000	73	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,647.00000	1,688	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		78.00000	70	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,694.00000	1,735	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		75.00000	67	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,741.00000	1,782	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		64.00000	57	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,930.00000	1,973	22.96	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	13.20	Call			55.00000	48	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,121.00000	2,164	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			45.00000	40	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,311.00000	2,355	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			50.00000	44	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,216.00000	2,259	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			47.00000	42	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,263.00000	2,307	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			47.00000	42	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,263.00000	2,307	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			36.00000	32	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,552.00000	2,597	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			34.00000	30	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,600.00000	2,646	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			38.00000	33	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,504.00000	2,549	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			39.00000	35	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,455.00000	2,500	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			41.00000	36	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,407.00000	2,452	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			39.00000	35	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,455.00000	2,500	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			43.00000	38	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,359.00000	2,404	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	26	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,746.00000	2,792	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			52.00000	46	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,168.00000	2,211	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			13.00000	12	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,729.00000	3,777	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			33.00000	29	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,649.00000	2,694	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			28.00000	24	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,844.00000	2,890	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			25.00000	22	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,941.00000	2,988	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			23.00000	20	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,039.00000	3,086	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			21.00000	19	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,137.00000	3,184	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			50.00000	44	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,216.00000	2,259	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			45.00000	40	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,311.00000	2,355	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			31.00000	28	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.80	Put		2,697.00000	2,743	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		29.00000	25	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,795.00000	2,841	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		26.00000	23	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,892.00000	2,939	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		62.00000	55	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,978.00000	2,021	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		57.00000	51	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,073.00000	2,116	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		36.00000	32	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,552.00000	2,597	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		57.00000	51	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,073.00000	2,116	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		30.00000	26	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,746.00000	2,792	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		59.00000	53	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,025.00000	2,069	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		31.00000	28	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,697.00000	2,743	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		29.00000	25	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,795.00000	2,841	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		24.00000	21	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,990.00000	3,037	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		25.00000	22	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,941.00000	2,988	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		66.00000	59	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,882.00000	1,925	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		69.00000	62	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,835.00000	1,877	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		59.00000	53	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,025.00000	2,069	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		38.00000	33	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,504.00000	2,549	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		69.00000	62	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,835.00000	1,877	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		72.00000	64	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,788.00000	1,830	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		62.00000	55	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,978.00000	2,021	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		88.00000	79	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,554.00000	1,595	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		110.00000	99	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,326.00000	1,364	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		85.00000	76	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,601.00000	1,641	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.30	Call			115.00000	103	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,281.00000	1,319	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			105.00000	94	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,371.00000	1,410	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			88.00000	79	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,554.00000	1,595	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			648.00000	612	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			164.00000	178	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			16.00000	14	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,532.00000	3,579	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			790.00000	753	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			106.00000	119	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			467.00000	432	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			283.00000	298	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			15.00000	13	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,631.00000	3,678	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,611.00000	1,564	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			27.00000	29	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			415.00000	381	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			331.00000	347	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			8.00000	7	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,424.00000	4,473	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	3	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,920.00000	5,969	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	34.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,418.00000	7,467	34.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,905.00000	1,857	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	22	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			583.00000	548	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			199.00000	213	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			10.00000	9	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,126.00000	4,174	28.14	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			5,620.00000	5,669	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			7,118.00000	7,167	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			126.00000	113	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,192.00000	1,229	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,052.00000	2,004	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			18.00000	19	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			682.00000	646	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			148.00000	161	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			11.00000	10	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,977.00000	4,025	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	4	31.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Put		5,471.00000	5,520	31.27	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		6,968.00000	7,017	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,337.00000	3,288	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	3	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,346.00000	2,297	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		12.00000	13	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,368.00000	1,322	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		34.00000	37	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		552.00000	517	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		218.00000	233	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		14.00000	12	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,680.00000	3,728	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		7.00000	6	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,673.00000	4,722	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,437.00000	3,388	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,444.00000	2,396	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		10.00000	11	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,465.00000	1,418	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		31.00000	34	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		615.00000	579	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		181.00000	195	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		15.00000	13	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,581.00000	3,629	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		8.00000	7	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,574.00000	4,622	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,487.00000	3,437	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,494.00000	2,445	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	10	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,513.00000	1,467	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		29.00000	32	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		8.00000	7	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,524.00000	4,572	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,238.00000	3,188	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	4	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,248.00000	2,199	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	15	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,272.00000	1,226	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		38.00000	41	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		494.00000	460	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		260.00000	275	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		13.00000	11	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,779.00000	3,827	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.90	Call		7.00000	6	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,773.00000	4,821	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,138.00000	3,089	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		4.00000	4	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,150.00000	2,101	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		16.00000	17	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,176.00000	1,131	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		42.00000	46	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		440.00000	406	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		306.00000	322	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		12.00000	11	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,878.00000	3,926	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		6.00000	6	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,872.00000	4,921	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,039.00000	2,989	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		5.00000	5	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,080.00000	1,036	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		46.00000	51	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		6.00000	5	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,972.00000	5,021	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,088.00000	3,039	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		4.00000	5	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,101.00000	2,053	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		17.00000	18	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,128.00000	1,083	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		44.00000	49	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		12.00000	10	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,928.00000	3,976	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		6.00000	5	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,922.00000	4,971	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,288.00000	3,238	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,297.00000	2,248	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		13.00000	14	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,320.00000	1,274	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		36.00000	39	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		523.00000	488	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		239.00000	253	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		7.00000	6	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,723.00000	4,772	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,387.00000	3,338	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	3	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,395.00000	2,346	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		11.00000	12	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,416.00000	1,370	17.93	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	9.75	Put			32.00000	35	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			7.00000	6	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,623.00000	4,672	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,537.00000	3,487	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,543.00000	2,494	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			9.00000	10	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,562.00000	1,515	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			28.00000	30	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			8.00000	7	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,474.00000	4,523	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,537.00000	3,487	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,636.00000	3,587	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	2	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,642.00000	2,593	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			8.00000	8	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,660.00000	1,612	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			26.00000	28	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			753.00000	716	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			119.00000	132	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			18.00000	15	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,384.00000	3,431	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			9.00000	8	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,375.00000	4,423	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,836.00000	3,786	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,840.00000	2,791	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	6	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,856.00000	1,808	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			22.00000	23	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			908.00000	869	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			74.00000	85	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			21.00000	18	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,187.00000	3,234	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			10.00000	9	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,176.00000	4,224	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,936.00000	3,886	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	2	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,939.00000	2,890	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			5.00000	6	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,954.00000	1,906	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			20.00000	21	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			990.00000	951	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			56.00000	67	15.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.20	Call			22.00000	20	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,088.00000	3,135	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			11.00000	9	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,077.00000	4,125	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			4.00000	3	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,070.00000	6,119	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,067.00000	8,117	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	3	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,169.00000	6,218	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,167.00000	8,216	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,736.00000	3,687	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	2	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,741.00000	2,692	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			7.00000	7	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,757.00000	1,710	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			23.00000	25	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			828.00000	791	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			94.00000	106	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			9.00000	8	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,275.00000	4,324	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	3	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,269.00000	6,318	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,267.00000	8,316	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	3	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,369.00000	6,418	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,367.00000	8,416	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	2	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,519.00000	6,568	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,517.00000	8,566	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	2	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,619.00000	6,668	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,617.00000	8,666	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,768.00000	6,818	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,767.00000	8,816	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	33.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,718.00000	6,768	33.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	35.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.85	Put		8,717.00000	8,766	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		3.00000	2	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,469.00000	6,518	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,467.00000	8,516	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,886.00000	3,836	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,890.00000	2,840	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		6.00000	6	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		949.00000	910	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		65.00000	75	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	3	32.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,119.00000	6,168	32.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,117.00000	8,167	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,786.00000	3,737	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,791.00000	2,741	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		7.00000	7	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,806.00000	1,759	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		22.00000	24	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		868.00000	830	15.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		84.00000	95	15.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		10.00000	8	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,226.00000	4,274	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	3	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,219.00000	6,268	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,217.00000	8,266	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,686.00000	3,637	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	2	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,691.00000	2,642	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		7.00000	8	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,709.00000	1,661	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		25.00000	26	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		9.00000	8	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,325.00000	4,373	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		3.00000	3	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,319.00000	6,368	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,317.00000	8,366	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		3.00000	2	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,669.00000	6,718	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,667.00000	8,716	35.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	2	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,569.00000	6,618	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,567.00000	8,616	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,035.00000	3,986	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			1.00000	2	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	3	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,970.00000	6,019	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,967.00000	8,017	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			0.00000	3,936	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	2	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			0.00000	2,940	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	5	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			0.00000	1,955	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			0.00000	20	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			0.00000	993	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			0.00000	59	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	10	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			0.00000	4,075	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			0.00000	3	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			0.00000	6,069	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	1	35.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			0.00000	8,067	35.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.26470		11.31570		17.02	11,264.70	1	2,153.00
€ / R On 15/03/2010 Currency Future	11.30	Call			0.00000	535	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			0.00000	570	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			591.00000	554	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			525.00000	539	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			514.00000	482	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			648.00000	668	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			480.00000	450	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			715.00000	736	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			465.00000	435	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			749.00000	771	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			497.00000	466	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			681.00000	701	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			435.00000	407	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			819.00000	843	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			395.00000	369	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			929.00000	954	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			408.00000	381	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			892.00000	916	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			382.00000	357	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			967.00000	992	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.95	Call			370.00000	346	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,005.00000	1,031	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			359.00000	335	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,043.00000	1,070	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			337.00000	315	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,121.00000	1,150	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			251.00000	234	20.90	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,535.00000	1,569	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			713.00000	674	16.71	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			397.00000	409	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			531.00000	499	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			616.00000	635	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			348.00000	325	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,082.00000	1,110	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			435.00000	407	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			819.00000	843	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			550.00000	517	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			584.00000	602	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			421.00000	394	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			855.00000	879	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			327.00000	305	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,161.00000	1,190	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			317.00000	296	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,201.00000	1,231	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			308.00000	287	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,242.00000	1,272	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,084.00000	3,034	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			19.00000	20	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,105.00000	2,056	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			39.00000	41	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,201.00000	1,152	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			135.00000	137	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			179.00000	167	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,113.00000	2,152	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			106.00000	98	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,040.00000	3,083	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			68.00000	62	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			4,002.00000	4,048	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			32.00000	29	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,967.00000	5,014	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,133.00000	3,083	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			18.00000	19	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,153.00000	2,104	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			37.00000	39	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,243.00000	1,194	15.93	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 15/03/2010 Currency Future	10.20	Put		128.00000	129	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		614.00000	577	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		498.00000	512	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		183.00000	171	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,068.00000	2,106	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		108.00000	100	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,993.00000	3,035	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		69.00000	64	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,953.00000	3,999	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		34.00000	30	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,918.00000	4,965	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,232.00000	3,181	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		16.00000	17	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,251.00000	2,201	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	37	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,329.00000	1,280	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		113.00000	115	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		662.00000	624	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		446.00000	459	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		193.00000	179	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,977.00000	2,015	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		114.00000	105	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,898.00000	2,940	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		72.00000	66	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,856.00000	3,902	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		36.00000	33	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,821.00000	4,868	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,281.00000	3,231	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		15.00000	16	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,299.00000	2,250	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	35	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,372.00000	1,323	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		106.00000	108	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		687.00000	648	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		421.00000	434	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		198.00000	184	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,932.00000	1,969	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		117.00000	108	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,851.00000	2,893	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		73.00000	68	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,808.00000	3,853	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		38.00000	34	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,772.00000	4,819	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,183.00000	3,132	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		17.00000	18	23.74	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	9.15	Call			2,202.00000	2,153	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			36.00000	38	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,286.00000	1,237	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			120.00000	122	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			638.00000	600	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			472.00000	485	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			188.00000	175	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,022.00000	2,060	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			111.00000	103	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,945.00000	2,988	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			70.00000	65	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,905.00000	3,950	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			35.00000	31	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,869.00000	4,917	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,429.00000	3,378	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	14	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,446.00000	2,396	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			30.00000	32	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,504.00000	1,455	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			88.00000	91	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			767.00000	727	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			352.00000	362	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			213.00000	199	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,798.00000	1,834	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			126.00000	116	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,710.00000	2,752	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			78.00000	72	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,663.00000	3,708	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			42.00000	38	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,627.00000	4,673	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,527.00000	3,477	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			12.00000	12	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,544.00000	2,494	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			28.00000	29	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,593.00000	1,545	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			78.00000	80	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			825.00000	783	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			309.00000	319	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			225.00000	209	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,709.00000	1,745	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			133.00000	123	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,617.00000	2,658	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			82.00000	75	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,566.00000	3,611	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			46.00000	41	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.80	Put		4,530.00000	4,576	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,478.00000	3,428	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	13	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,495.00000	2,445	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		29.00000	30	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,548.00000	1,500	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		83.00000	85	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		796.00000	755	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		330.00000	340	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		219.00000	204	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,753.00000	1,789	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		129.00000	120	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,664.00000	2,705	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		80.00000	74	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,614.00000	3,659	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		44.00000	40	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,578.00000	4,625	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,330.00000	3,280	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	15	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,348.00000	2,299	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		32.00000	34	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,416.00000	1,367	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		100.00000	102	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		203.00000	189	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,887.00000	1,924	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		120.00000	111	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,804.00000	2,846	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		75.00000	69	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,759.00000	3,805	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		39.00000	35	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,723.00000	4,771	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,379.00000	3,329	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		14.00000	14	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,397.00000	2,347	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		31.00000	33	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,460.00000	1,411	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		94.00000	96	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		740.00000	700	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		374.00000	385	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		208.00000	194	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,842.00000	1,879	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		123.00000	113	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,757.00000	2,799	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		77.00000	71	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,711.00000	3,756	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	15.95	Call		41.00000	37	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,675.00000	4,722	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,577.00000	3,526	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	11	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,593.00000	2,543	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		27.00000	28	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,639.00000	1,590	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		73.00000	76	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		855.00000	813	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		289.00000	298	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		231.00000	215	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,666.00000	1,701	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		136.00000	126	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,571.00000	2,611	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		84.00000	77	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,518.00000	3,562	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		47.00000	43	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,482.00000	4,528	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,626.00000	3,576	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	11	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,642.00000	2,592	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		26.00000	27	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,684.00000	1,636	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		68.00000	71	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		885.00000	843	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		270.00000	279	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		238.00000	221	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,622.00000	1,656	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		140.00000	130	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,524.00000	2,565	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		85.00000	79	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,470.00000	3,514	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		49.00000	44	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,433.00000	4,480	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,824.00000	3,773	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		9.00000	9	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,838.00000	2,788	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		23.00000	24	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,868.00000	1,821	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		53.00000	56	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,016.00000	972	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		200.00000	208	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		266.00000	247	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,450.00000	1,483	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		156.00000	145	23.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.50	Put			2,341.00000	2,380	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			94.00000	87	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,278.00000	3,322	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			57.00000	52	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,241.00000	4,287	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,973.00000	3,922	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			7.00000	7	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,986.00000	2,936	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			20.00000	21	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,009.00000	1,961	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			43.00000	46	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,123.00000	1,078	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			157.00000	163	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			290.00000	270	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,324.00000	1,355	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			170.00000	157	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,204.00000	2,243	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			101.00000	93	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,135.00000	3,178	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			64.00000	58	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,098.00000	4,143	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			14.00000	13	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,048.00000	6,098	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			8.00000	7	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,042.00000	8,092	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			13.00000	12	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,198.00000	6,247	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			7.00000	6	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,191.00000	8,241	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,725.00000	3,674	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			9.00000	10	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,740.00000	2,690	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			24.00000	25	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,776.00000	1,728	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			60.00000	63	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			949.00000	906	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			233.00000	241	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			148.00000	137	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,432.00000	2,472	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			53.00000	48	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,337.00000	4,383	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			13.00000	12	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,297.00000	6,347	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			6.00000	6	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,291.00000	8,341	30.40	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 15/03/2010 Currency Future	17.70	Call			12.00000	11	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,397.00000	6,446	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			6.00000	5	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,390.00000	8,441	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,478.00000	3,428	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	13	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			12.00000	11	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,546.00000	6,596	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			5.00000	5	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,540.00000	8,590	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			11.00000	10	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,646.00000	6,696	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			5.00000	4	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,639.00000	8,690	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			11.00000	10	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,795.00000	6,845	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	4	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,789.00000	8,839	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			11.00000	10	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,745.00000	6,795	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			5.00000	4	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,739.00000	8,789	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			12.00000	11	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,496.00000	6,546	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			6.00000	5	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,490.00000	8,540	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,874.00000	3,823	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	8	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,888.00000	2,837	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			22.00000	23	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,915.00000	1,867	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			49.00000	52	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,051.00000	1,007	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			185.00000	192	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			161.00000	149	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,295.00000	2,334	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			59.00000	54	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,194.00000	4,239	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			14.00000	12	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,148.00000	6,198	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			7.00000	6	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,141.00000	8,192	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,923.00000	3,872	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			8.00000	8	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,937.00000	2,887	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.40	Put		21.00000	22	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,962.00000	1,914	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		46.00000	49	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,086.00000	1,042	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		171.00000	177	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		165.00000	153	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,250.00000	2,288	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		61.00000	56	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,146.00000	4,191	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		14.00000	12	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,098.00000	6,148	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		7.00000	6	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,092.00000	8,142	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,775.00000	3,724	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	9	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,789.00000	2,739	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	24	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,822.00000	1,774	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		56.00000	59	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		982.00000	939	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		217.00000	224	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		152.00000	141	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,386.00000	2,426	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		55.00000	50	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,289.00000	4,335	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		13.00000	12	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,247.00000	6,297	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		7.00000	6	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,241.00000	8,291	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		12.00000	11	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,446.00000	6,496	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		6.00000	5	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,440.00000	8,490	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		11.00000	10	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,696.00000	6,745	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		5.00000	4	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,689.00000	8,740	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		12.00000	10	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,596.00000	6,646	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		5.00000	5	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,589.00000	8,640	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,676.00000	3,625	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		10.00000	10	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,691.00000	2,641	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		25.00000	26	21.44	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 15/03/2010 Currency Future	9.65	Call		1,730.00000	1,682	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		64.00000	67	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		917.00000	874	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		251.00000	260	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		450.00000	421	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		784.00000	806	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		144.00000	133	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,478.00000	2,518	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		51.00000	46	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,385.00000	4,431	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		13.00000	11	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,347.00000	6,397	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		6.00000	5	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,340.00000	8,391	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,072.00000	4,021	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		6.00000	7	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		15.00000	13	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,949.00000	5,998	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		8.00000	7	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,942.00000	7,992	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		0.00000	3,972	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		0.00000	7	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		0.00000	2,985	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		0.00000	20	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		0.00000	2,008	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		0.00000	44	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		0.00000	1,114	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		0.00000	150	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		0.00000	162	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		0.00000	2,197	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		0.00000	60	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		0.00000	4,095	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		0.00000	13	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		0.00000	6,048	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		0.00000	7	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		0.00000	8,042	30.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.44650	0.00000		0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		0.00000	36	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		0.00000	590	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		0.00000	52	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		0.00000	506	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		0.00000	25	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		0.00000	678	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.76900	249.88200		0.00	0.00	0	10.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future			302.41000		302.57900		0.00	0.00	0	750.00
ALBI On 04/02/2010 Index Future			307.94500		308.12300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.68000		128.72200		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			131.03500		131.08000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			304.11700		304.28200		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			309.68300		309.85700		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			7.29552		7.29063		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.29200		8.28000		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.86600		7.80300		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.15300		8.13900		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.36700		8.33300		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.30600		8.26300		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.29700		8.25100		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		6.83000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.80500		6.80500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.90600		6.90000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.18900		7.21900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.43900		7.44100		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.37900		7.38500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.58000		7.58300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.12800		8.11200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.23600		8.21800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.25100		8.20400		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
JN10 On 04/02/2010 jNote				8.29300	8.24300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod				6.99700	7.00000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				6.95500	6.96000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				7.03700	7.04300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.12000	7.12500		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				292.99500	293.18900		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				298.35700	298.56000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.34000	7.33400		0.93	29,921.70	280	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			675.00000	679	0.89	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.33000	7.32500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			913.00000	903	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			165.00000	164	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.06900	8.07100		7.00	294,209.46	2,317	8,560.00
R157 On 05/11/2009 Bond Future	7.50	Call			377.00000	370	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,449.00000	3,433	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.13600	8.13800		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,361.00000	1,358	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,350.00000	3,336	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.18000	8.18200		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,444.00000	3,444	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,911.00000	1,902	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.19000	8.19200		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,471.00000	4,473	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,912.00000	1,904	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.63000	8.62100		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,345.00000	3,270	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,071.00000	2,086	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,885.00000	4,801	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,202.00000	1,208	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			119.00000	110	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,121.00000	12,201	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			292.00000	274	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			9,465.00000	9,536	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.67100	8.66200		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,592.00000	2,546	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			6,748.00000	6,791	14.30	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 06/05/2010 Bond Future			8.70200	8.69300		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		6,851.00000	6,788	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		3,926.00000	3,950	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.71900	8.70900		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		8,778.00000	8,707	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		3,745.00000	3,770	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.13300	8.13600		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		232.00000	229	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		2,935.00000	2,918	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.19000	8.19200		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		654.00000	651	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		3,469.00000	3,459	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.22900	8.23100		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,586.00000	2,586	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,564.00000	1,557	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.23500	8.23700		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,872.00000	3,874	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,137.00000	1,131	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.54400	8.54600		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		175.00000	170	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,232.00000	6,216	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.60500	8.60800		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,727.00000	1,724	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		3,972.00000	3,953	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.65000	8.65200		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		4,300.00000	4,299	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,483.00000	2,472	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.67100	8.67300		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,541.00000	5,542	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,628.00000	2,618	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.54800	8.55000		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call		187.00000	182	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		6,880.00000	6,863	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.60000	8.60200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,912.00000	1,907	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		4,351.00000	4,334	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.64100	8.64300		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,766.00000	4,765	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,709.00000	2,697	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.66200	8.66400		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,818.00000	5,820	10.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/08/2010 Bond Future	9.25	Put			2,541.00000	2,532	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.16900		8.18200		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			175.00000	177	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,550.00000	2,508	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.23600		8.24900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			519.00000	526	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			2,991.00000	2,956	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.28900		8.30400		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,457.00000	2,483	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,100.00000	1,080	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.30500		8.32000		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,907.00000	2,934	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			968.00000	952	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.69700		8.69900		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			125.00000	120	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,025.00000	8,009	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.74900		8.75100		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,761.00000	1,756	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			4,897.00000	4,880	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.79300		8.79500		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,296.00000	5,296	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,615.00000	2,603	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.82000		8.82100		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,338.00000	6,336	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,443.00000	2,435	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.70600		8.70800		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			161.00000	156	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			6,654.00000	6,637	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.75500		8.75700		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,092.00000	2,088	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			3,746.00000	3,729	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.79400		8.79600		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			5,077.00000	5,078	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,296.00000	2,284	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.81600		8.81700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,496.00000	6,495	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,414.00000	2,406	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.15700		8.14700		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			464.00000	439	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			6,640.00000	6,704	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	9.00	Call			7,395.00000	7,305	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			286.00000	286	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			74.00000	68	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			11,559.00000	11,642	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			200.00000	186	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			8,968.00000	9,044	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,561.00000	12,470	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			26.00000	25	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.17700		8.16700		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,459.00000	1,425	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			7,802.00000	7,857	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			14,247.00000	14,159	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			247.00000	248	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.18900		8.18000		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			6,094.00000	6,035	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,324.00000	3,345	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.19000		8.18000		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			8,145.00000	8,078	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,326.00000	3,347	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			300.27400		300.43800		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			305.77000		305.94200		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.46600		6.52470		18.09	129,320.00	20	240,959.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			71.00000	42	19.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			46.00000	76	19.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			105.00000	63	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			31.00000	47	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			49.00000	28	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			74.00000	112	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			33.00000	18	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			109.00000	152	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			49.00000	28	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			74.00000	112	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			23.00000	12	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			148.00000	196	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			15.00000	8	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			191.00000	242	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			7.00000	3	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			282.00000	337	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			10.00000	5	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			236.00000	289	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			7.00000	3	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			282.00000	337	24.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.65	Call		23.00000	12	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		148.00000	196	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		145.00000	95	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		20.00000	29	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		145.00000	95	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		20.00000	29	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		234.00000	176	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		9.00000	10	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		188.00000	133	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		13.00000	17	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		105.00000	63	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		31.00000	47	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		234.00000	176	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		9.00000	10	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		33.00000	18	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		109.00000	152	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		281.00000	222	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		6.00000	6	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		329.00000	269	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		4.00000	3	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		15.00000	8	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		191.00000	242	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		3.00000	1	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		379.00000	435	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		2.00000	1	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		477.00000	535	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		3.00000	1	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		379.00000	435	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		5.00000	2	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		330.00000	386	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		2.00000	1	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		428.00000	485	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		1.00000	0	29.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		527.00000	584	29.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		2.00000	1	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		428.00000	485	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		1.00000	0	29.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		527.00000	584	29.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		1.00000	0	31.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		626.00000	684	31.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		1.00000	0	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		576.00000	634	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		1.00000	0	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		576.00000	634	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		1.00000	0	32.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.20	Put		676.00000	734	32.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	0	34.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		776.00000	834	34.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		1.00000	0	31.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		626.00000	684	31.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		0.00000	0	33.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		726.00000	784	33.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	0	34.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		776.00000	834	34.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	36.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		875.00000	934	36.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		1.00000	0	32.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		676.00000	734	32.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	36.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		875.00000	934	36.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		0.00000	0	38.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		975.00000	1,034	38.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		0.00000	0	35.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		826.00000	884	35.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		0.00000	0	37.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		925.00000	984	37.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		0.00000	0	38.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,025.00000	1,084	38.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		329.00000	269	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		4.00000	3	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,775.00000	5,716	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,275.00000	4,216	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,775.00000	2,716	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,275.00000	1,216	30.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	30.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		0.00000	0	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,725.00000	1,784	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	65.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,225.00000	3,284	65.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	75.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,725.00000	4,784	75.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	81.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,225.00000	6,284	81.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,975.00000	5,916	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,475.00000	4,416	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	37.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,975.00000	2,916	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,475.00000	1,416	30.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	30.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			0.00000	0	48.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,525.00000	1,584	48.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	64.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,025.00000	3,084	64.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	74.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,525.00000	4,584	74.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	81.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,025.00000	6,084	81.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,025.00000	5,966	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,525.00000	4,466	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			3,025.00000	2,966	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,525.00000	1,466	29.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			0.00000	0	29.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			0.00000	0	47.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,475.00000	1,534	47.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			0.00000	0	64.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			2,975.00000	3,034	64.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	74.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,475.00000	4,534	74.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	81.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			5,975.00000	6,034	81.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			476.00000	416	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			1.00000	0	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			377.00000	318	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			3.00000	2	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			725.00000	666	26.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			0.00000	0	26.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			625.00000	566	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			526.00000	466	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			1.00000	0	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			427.00000	367	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			2.00000	1	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			675.00000	616	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			575.00000	516	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			1.00000	0	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			427.00000	367	22.54	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	6.10	Put		2.00000	1	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		575.00000	516	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		1.00000	0	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,225.00000	4,166	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,225.00000	3,166	30.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,225.00000	2,166	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,225.00000	1,166	30.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	30.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		0.00000	0	53.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,775.00000	1,834	53.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	70.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,775.00000	3,834	70.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	80.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,775.00000	5,834	80.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	83.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,775.00000	7,834	83.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,175.00000	4,116	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,175.00000	3,116	29.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	29.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,175.00000	2,116	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,175.00000	1,116	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		0.00000	0	30.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		0.00000	0	54.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,825.00000	1,884	54.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	70.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,825.00000	3,884	70.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	80.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,825.00000	5,884	80.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	83.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,825.00000	7,884	83.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,125.00000	4,066	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	37.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,125.00000	3,066	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,125.00000	2,066	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,125.00000	1,066	30.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		0.00000	0	30.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		0.00000	0	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,875.00000	1,934	55.10	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 14/09/2009 Currency Future	10.40	Call			0.00000	0	70.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,875.00000	3,934	70.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	81.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,875.00000	5,934	81.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	83.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,875.00000	7,934	83.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,075.00000	4,016	37.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	37.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,075.00000	3,016	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,075.00000	2,016	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,075.00000	1,016	30.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			0.00000	0	30.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			0.00000	0	56.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,925.00000	1,984	56.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	71.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,925.00000	3,984	71.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	81.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,925.00000	5,984	81.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,925.00000	7,984	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	71.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,925.00000	3,984	71.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	81.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,925.00000	5,984	81.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,925.00000	7,984	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,025.00000	3,966	36.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	36.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,025.00000	1,966	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,025.00000	966	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			0.00000	0	56.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,975.00000	2,034	56.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	71.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,975.00000	4,034	71.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,975.00000	8,034	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,975.00000	3,916	36.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	36.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,975.00000	1,916	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			975.00000	916	29.51	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	5.55	Put			0.00000	0	29.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			0.00000	0	56.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,025.00000	2,084	56.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	71.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,025.00000	4,084	71.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,025.00000	8,084	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,925.00000	3,866	36.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	36.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,925.00000	2,866	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,925.00000	1,866	29.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	29.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			925.00000	866	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			0.00000	0	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	57.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,075.00000	2,134	57.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	72.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,075.00000	4,134	72.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	81.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,075.00000	6,134	81.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,075.00000	8,134	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,825.00000	3,766	35.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	35.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,825.00000	2,766	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,825.00000	1,766	29.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	29.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			825.00000	766	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			0.00000	0	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	57.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,175.00000	2,234	57.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	72.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,175.00000	4,234	72.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	81.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,175.00000	6,234	81.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,175.00000	8,234	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,725.00000	3,666	34.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	34.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,725.00000	2,666	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,725.00000	1,666	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.80	Call		0.00000	0	58.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,275.00000	2,334	58.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	73.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,275.00000	4,334	73.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	81.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,275.00000	6,334	81.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,275.00000	8,334	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,775.00000	3,716	34.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	34.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,775.00000	1,716	29.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	29.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		775.00000	716	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		0.00000	0	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	58.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,225.00000	2,284	58.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	72.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,225.00000	4,284	72.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,225.00000	8,284	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,875.00000	3,816	35.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	35.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,875.00000	2,816	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,875.00000	1,816	29.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	29.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		875.00000	816	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	57.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,125.00000	2,184	57.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	72.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,125.00000	4,184	72.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	81.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,125.00000	6,184	81.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	83.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,125.00000	8,184	83.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.52610	6.58450		17.07	1,435,742.00	220	1,075.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		230.00000	200	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		246.00000	274	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		256.00000	219	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		222.00000	243	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		256.00000	219	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		222.00000	243	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		210.00000	182	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		276.00000	306	17.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.65	Call		210.00000	182	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		276.00000	306	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		175.00000	150	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		341.00000	374	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		192.00000	165	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		308.00000	339	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		146.00000	124	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		411.00000	448	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		146.00000	124	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		411.00000	448	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		160.00000	137	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		375.00000	411	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		160.00000	137	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		375.00000	411	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		133.00000	113	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		448.00000	487	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		313.00000	269	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		178.00000	193	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		313.00000	269	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		178.00000	193	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		344.00000	299	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		159.00000	172	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		344.00000	299	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		159.00000	172	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		284.00000	241	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		199.00000	215	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		376.00000	330	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		141.00000	154	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		192.00000	165	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		308.00000	339	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		410.00000	363	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		125.00000	137	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		410.00000	363	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		125.00000	137	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		445.00000	397	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		110.00000	121	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		133.00000	113	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		448.00000	487	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		110.00000	93	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		526.00000	567	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		92.00000	77	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		607.00000	651	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		77.00000	64	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		692.00000	738	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		64.00000	53	20.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Put		779.00000	827	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		121.00000	103	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		487.00000	527	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		101.00000	85	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		566.00000	609	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		84.00000	70	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		649.00000	694	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		121.00000	103	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		487.00000	527	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		84.00000	70	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		649.00000	694	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		70.00000	58	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		735.00000	782	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		101.00000	85	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		566.00000	609	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,735.00000	5,676	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,235.00000	4,176	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,735.00000	2,676	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,243.00000	1,186	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		8.00000	10	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		12.00000	10	25.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,777.00000	1,834	25.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,268.00000	3,326	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,766.00000	4,825	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	41.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,266.00000	6,324	41.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,985.00000	5,926	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,485.00000	4,426	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,985.00000	2,926	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,489.00000	1,432	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	6	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		17.00000	14	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,533.00000	1,588	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	2	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,018.00000	3,076	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,516.00000	4,575	35.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	40.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,016.00000	6,074	40.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,035.00000	5,976	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,535.00000	4,476	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,035.00000	2,976	32.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,539.00000	1,481	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			4.00000	5	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			18.00000	15	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,484.00000	1,539	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			3.00000	3	29.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,968.00000	3,026	29.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			1.00000	1	35.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,466.00000	4,525	35.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	40.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,966.00000	6,024	40.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			558.00000	509	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			74.00000	83	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			481.00000	433	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			97.00000	107	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			725.00000	674	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			41.00000	48	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			640.00000	589	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			55.00000	63	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			519.00000	471	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			85.00000	95	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			481.00000	433	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			97.00000	107	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			598.00000	549	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			64.00000	73	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			376.00000	330	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			141.00000	154	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			682.00000	631	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			47.00000	55	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,235.00000	3,176	31.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	31.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,235.00000	2,177	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			1.00000	1	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			2.00000	1	33.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,767.00000	3,825	33.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	39.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,766.00000	5,824	39.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	46.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,766.00000	7,824	46.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,135.00000	4,076	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,135.00000	3,076	32.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	32.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,136.00000	2,077	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,145.00000	1,088	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			10.00000	12	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			10.00000	9	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,876.00000	1,933	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			1.00000	1	33.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,867.00000	3,925	33.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	39.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,866.00000	5,924	39.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	46.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,866.00000	7,924	46.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,085.00000	4,026	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,085.00000	3,026	33.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	33.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,086.00000	2,028	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	2	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,096.00000	1,040	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			12.00000	14	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			10.00000	8	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,925.00000	1,982	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	33.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,917.00000	3,975	33.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	39.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,916.00000	5,974	39.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	46.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,916.00000	7,974	46.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,035.00000	3,976	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,036.00000	1,978	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	2	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,047.00000	992	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			13.00000	16	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			9.00000	8	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,975.00000	2,032	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			1.00000	1	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,967.00000	4,025	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,966.00000	8,024	46.54	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	2.60	Call		3,985.00000	3,926	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,986.00000	1,928	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		999.00000	945	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		14.00000	19	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		9.00000	7	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,024.00000	2,081	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	33.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,017.00000	4,075	33.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,016.00000	8,074	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,935.00000	3,876	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,935.00000	2,876	32.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,936.00000	1,878	27.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		952.00000	898	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		17.00000	22	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		8.00000	7	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,074.00000	2,131	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	34.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,067.00000	4,125	34.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	40.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,066.00000	6,124	40.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,066.00000	8,124	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,185.00000	4,126	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,185.00000	3,126	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,185.00000	2,127	29.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	29.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,194.00000	1,137	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		9.00000	11	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		11.00000	9	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,827.00000	1,883	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	1	33.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,817.00000	3,875	33.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,816.00000	5,874	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	46.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,816.00000	7,874	46.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,885.00000	3,826	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,885.00000	2,826	32.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,887.00000	1,829	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	2	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		905.00000	852	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		21.00000	26	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		8.00000	6	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,123.00000	2,180	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	1	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,117.00000	4,175	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	40.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,116.00000	6,174	40.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,116.00000	8,174	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,835.00000	3,776	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,835.00000	2,776	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,837.00000	1,779	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		2.00000	3	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		859.00000	807	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		25.00000	31	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		7.00000	6	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,173.00000	2,230	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,167.00000	4,225	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	40.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,166.00000	6,224	40.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,166.00000	8,224	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,685.00000	3,626	27.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	27.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,685.00000	2,626	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,688.00000	1,630	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		3.00000	4	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		6.00000	5	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,321.00000	2,379	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	34.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,317.00000	4,375	34.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	41.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,316.00000	6,374	41.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,316.00000	8,374	46.54	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	2.80	Call		3,785.00000	3,726	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,785.00000	2,726	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,787.00000	1,729	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		814.00000	762	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		29.00000	36	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		7.00000	6	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,222.00000	2,279	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,217.00000	4,275	34.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	40.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,216.00000	6,274	40.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,216.00000	8,274	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,735.00000	3,676	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,737.00000	1,679	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		769.00000	717	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		35.00000	41	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		6.00000	5	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,272.00000	2,329	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	34.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,267.00000	4,325	34.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,266.00000	8,324	46.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.57500	6.63250		17.80	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		336.00000	308	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		354.00000	383	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		358.00000	326	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		326.00000	351	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		358.00000	326	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		326.00000	351	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		317.00000	290	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		385.00000	415	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		317.00000	290	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		385.00000	415	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		283.00000	258	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		450.00000	483	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		300.00000	274	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		417.00000	449	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		283.00000	258	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		450.00000	483	18.85	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 15/03/2010 Currency Future	6.90	Call			253.00000	230	19.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			520.00000	555	19.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			267.00000	244	19.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			485.00000	519	19.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			239.00000	218	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			556.00000	593	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			381.00000	346	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			299.00000	321	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			406.00000	370	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			273.00000	295	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			431.00000	395	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			249.00000	270	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			458.00000	421	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			226.00000	246	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			516.00000	478	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			183.00000	203	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			226.00000	206	19.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			594.00000	631	19.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			203.00000	184	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			670.00000	709	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			579.00000	540	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			146.00000	165	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			612.00000	572	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			130.00000	147	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			547.00000	508	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			164.00000	183	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			486.00000	449	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			204.00000	224	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			683.00000	641	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			100.00000	116	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			720.00000	678	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			87.00000	103	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			647.00000	606	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			114.00000	131	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			579.00000	540	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			146.00000	165	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			516.00000	478	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			183.00000	203	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,233.00000	4,175	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,233.00000	3,175	21.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	21.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,237.00000	2,178	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			5.00000	3	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,251.00000	1,196	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.40	Put		19.00000	21	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		62.00000	57	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,830.00000	1,882	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		7.00000	6	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,775.00000	3,831	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		2.00000	2	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,770.00000	5,827	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,768.00000	7,826	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,133.00000	4,075	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,133.00000	3,075	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	0	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,138.00000	2,080	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,154.00000	1,099	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		22.00000	24	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		58.00000	53	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,925.00000	1,978	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		7.00000	6	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,874.00000	3,931	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,870.00000	5,927	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	35.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,868.00000	7,926	35.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,083.00000	4,025	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,083.00000	3,025	20.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	0	20.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,088.00000	2,031	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,106.00000	1,051	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		23.00000	26	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		56.00000	52	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,974.00000	2,027	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		6.00000	5	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,924.00000	3,980	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	32.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,920.00000	5,977	32.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,918.00000	7,976	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,033.00000	3,975	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,033.00000	2,975	20.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	0	20.69	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	4.60	Call		2,039.00000	1,982	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	7	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,058.00000	1,006	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	31	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		54.00000	49	26.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,022.00000	2,074	26.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		6.00000	5	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,974.00000	4,030	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,969.00000	6,027	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,968.00000	8,026	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,058.00000	1,006	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	31	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,933.00000	3,875	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,934.00000	2,875	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	0	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,940.00000	1,883	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		965.00000	918	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		33.00000	43	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		50.00000	43	26.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,117.00000	2,168	26.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	5	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,073.00000	4,130	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,069.00000	6,127	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,068.00000	8,126	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,983.00000	3,925	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,984.00000	2,925	20.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	0	20.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,990.00000	1,932	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,010.00000	962	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		27.00000	37	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		52.00000	46	26.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,070.00000	2,121	26.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		6.00000	5	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,023.00000	4,080	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,019.00000	6,077	32.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,018.00000	8,076	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,183.00000	4,125	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,183.00000	3,125	20.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	0	20.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,188.00000	2,129	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			5.00000	4	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,203.00000	1,147	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			20.00000	22	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			60.00000	55	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,878.00000	1,930	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			7.00000	6	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,825.00000	3,881	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			2.00000	2	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,820.00000	5,877	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	35.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,818.00000	7,876	35.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,883.00000	3,825	24.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	24.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,884.00000	2,825	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	0	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,891.00000	1,833	22.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			8.00000	8	22.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			922.00000	876	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			39.00000	51	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			47.00000	41	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,164.00000	2,216	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			5.00000	5	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,123.00000	4,180	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			2.00000	2	33.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,119.00000	6,177	33.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,118.00000	8,176	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,783.00000	3,725	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,784.00000	2,725	21.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	0	21.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,792.00000	1,734	22.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			9.00000	9	22.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			838.00000	793	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			55.00000	68	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			42.00000	36	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,259.00000	2,311	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			5.00000	4	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,222.00000	4,279	28.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.85	Call			2.00000	2	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,219.00000	6,277	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,218.00000	8,276	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,683.00000	3,625	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,685.00000	2,625	22.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	0	22.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,693.00000	1,636	21.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			10.00000	11	21.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			758.00000	715	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			75.00000	90	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			37.00000	32	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,355.00000	2,407	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			5.00000	4	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,322.00000	4,379	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			2.00000	1	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,319.00000	6,376	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			1.00000	0	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,318.00000	8,375	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,733.00000	3,675	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,734.00000	2,675	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	0	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,742.00000	1,685	21.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			10.00000	10	21.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			797.00000	754	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			65.00000	79	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			39.00000	34	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,307.00000	2,359	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			5.00000	4	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,272.00000	4,329	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			2.00000	2	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,269.00000	6,327	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	1	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,268.00000	8,326	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,833.00000	3,775	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,834.00000	2,775	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			2.00000	0	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,841.00000	1,784	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	9	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			879.00000	834	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			47.00000	59	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			44.00000	39	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,212.00000	2,264	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		5.00000	5	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,173.00000	4,230	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,169.00000	6,227	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,168.00000	8,226	35.96	0.00	0	0.00

Total for Derivatives:							27,404,421,399.17	115,556	1,405,168.00
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Grand Total:							27,404,421,399.17	115,556	1,405,168.00
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