



Daily MTM Report

Daily summary for 14/09/2009

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			7.26500		7.28900			0.00	0	0.00
R155 On 31/08/2011 Bond			7.35500		7.33000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.06000		8.03000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.64000		8.61000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.13000		8.10000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.54000		8.51000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.57000		8.53500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.16500		8.13500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.71000		8.68000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.72000		8.69000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.18500	8.15000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.46880	7.44810		19.55	1,031,486,092.80	138,106	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		43.00000	19	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		45.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		8.00000	0	19.55	0.00	13,157	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		159.00000	131	19.55	26,200,000.00	200	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		43.00000	19	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		45.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.55	Call		14.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.55	Put		116.00000	81	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		4.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		206.00000	181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		1.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		303.00000	281	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		402.00000	381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		1.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		353.00000	331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		0.00000	0	19.55	0.00	103	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		752.00000	731	19.55	80,410,000.00	110	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		452.00000	431	19.55	10,775,000.00	25	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		0.00000	0	19.55	0.00	2,000	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		552.00000	531	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		502.00000	481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		1,152.00000	1,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		652.00000	631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		0.00000	0	19.55	0.00	25	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		702.00000	681	19.55	17,025,000.00	25	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		602.00000	581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		1.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		353.00000	331	19.55	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 14/09/2009 Currency Future	7.95	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		502.00000	481	19.55	67,340,000.00	140	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		802.00000	781	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		25.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		77.00000	31	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		0.00000	0	19.55	0.00	1,000	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		852.00000	831	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		1,252.00000	1,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		902.00000	881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		0.00000	0	19.55	0.00	25	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		952.00000	931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		0.00000	0	19.55	0.00	200	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,502.00000	1,481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		0.00000	0	19.55	0.00	140	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		1,002.00000	981	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		0.00000	0	19.55	0.00	30	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		1,052.00000	1,031	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		201.00000	219	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		2.00000	0	19.55	0.00	2,000	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		0.00000	0	19.55	0.00	15,157	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		1,302.00000	1,281	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		1,002.00000	981	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		0.00000	0	19.55	0.00	100	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		1,202.00000	1,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		1,352.00000	1,331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		1,252.00000	1,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		1,102.00000	1,081	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		1,452.00000	1,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,602.00000	1,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,752.00000	1,731	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,852.00000	1,831	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,952.00000	1,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		0.00000	0	19.55	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 14/09/2009 Currency Future	9.35	Put			1,902.00000	1,881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			2,202.00000	2,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	19.55	0.00	1,000	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,952.00000	2,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,352.00000	2,331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,602.00000	2,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,402.00000	2,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,252.00000	2,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			2,302.00000	2,281	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,452.00000	2,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,452.00000	2,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,802.00000	2,781	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,852.00000	2,831	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,902.00000	2,881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,902.00000	2,881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			3,052.00000	3,031	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			3,252.00000	3,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,502.00000	3,481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,552.00000	5,531	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,402.00000	3,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,352.00000	3,331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			3,302.00000	3,281	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			3,002.00000	2,981	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,752.00000	2,731	19.55	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 14/09/2009 Currency Future	10.60	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,152.00000	3,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,202.00000	3,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,652.00000	2,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,502.00000	2,481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,702.00000	2,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			3,102.00000	3,081	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,152.00000	3,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,402.00000	3,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			3,102.00000	3,081	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,852.00000	2,831	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,752.00000	2,731	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,552.00000	2,531	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,852.00000	3,831	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,152.00000	2,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,252.00000	2,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,352.00000	2,331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,952.00000	2,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			2,102.00000	2,081	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			2,202.00000	2,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			2,052.00000	2,031	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,652.00000	2,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,452.00000	3,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	19.55	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 14/09/2009 Currency Future	11.00	Put			3,552.00000	3,531	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,702.00000	2,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,602.00000	3,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,702.00000	3,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,352.00000	3,331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,602.00000	3,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,802.00000	3,781	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,452.00000	3,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,652.00000	3,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,602.00000	2,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,652.00000	3,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,752.00000	3,731	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,202.00000	3,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,702.00000	3,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,902.00000	3,881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,702.00000	1,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			2,002.00000	1,981	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			2,102.00000	2,081	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,652.00000	1,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,952.00000	1,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,802.00000	1,781	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			2,002.00000	1,981	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,402.00000	2,381	19.55	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 14/09/2009 Currency Future	9.95	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,502.00000	2,481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,752.00000	1,731	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,152.00000	2,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,602.00000	1,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,552.00000	1,531	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,652.00000	1,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,048.00000	4,069	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,548.00000	2,569	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,048.00000	1,069	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,952.00000	4,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,452.00000	6,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,952.00000	7,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,248.00000	4,269	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			2,748.00000	2,769	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,248.00000	1,269	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			2.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			254.00000	231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,752.00000	4,731	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			6,252.00000	6,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,752.00000	7,731	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,298.00000	4,319	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			2,798.00000	2,819	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,298.00000	1,319	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	19.55	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 14/09/2009 Currency Future	12.15	Put			4,702.00000	4,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			6,202.00000	6,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,702.00000	7,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,402.00000	1,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,902.00000	1,881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			548.00000	569	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			73.00000	69	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			25.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			748.00000	769	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			249.00000	269	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			1.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			798.00000	819	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			298.00000	319	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			848.00000	869	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			348.00000	369	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			4,152.00000	4,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			5,152.00000	5,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			4,252.00000	4,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			5,252.00000	5,231	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			698.00000	719	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			4,302.00000	4,281	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			5,302.00000	5,281	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			648.00000	669	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			154.00000	169	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			6.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,352.00000	4,331	19.55	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 14/09/2009 Currency Future	12.80	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,352.00000	5,331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			4,202.00000	4,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			5,202.00000	5,181	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			948.00000	969	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			448.00000	469	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			4,052.00000	4,031	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			5,052.00000	5,031	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			998.00000	1,019	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			498.00000	519	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			4,002.00000	3,981	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			5,002.00000	4,981	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,148.00000	1,169	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,852.00000	4,831	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,198.00000	1,219	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,802.00000	4,781	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,098.00000	1,119	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			598.00000	619	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			111.00000	119	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			12.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,902.00000	4,881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,548.00000	1,569	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,452.00000	4,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,598.00000	1,619	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	19.55	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 14/09/2009 Currency Future	8.85	Put			1,402.00000	1,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,402.00000	4,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,598.00000	3,619	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,598.00000	2,619	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,402.00000	6,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,498.00000	3,519	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,498.00000	2,519	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,498.00000	1,519	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			498.00000	519	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,502.00000	6,481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,448.00000	3,469	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,448.00000	2,469	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,448.00000	1,469	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,552.00000	6,531	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,348.00000	3,369	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,348.00000	2,369	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,348.00000	1,369	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,652.00000	6,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,198.00000	3,219	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,198.00000	2,219	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,802.00000	6,781	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,148.00000	3,169	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,148.00000	2,169	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	19.55	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 14/09/2009 Currency Future	14.30	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,852.00000	6,831	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,048.00000	3,069	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,048.00000	2,069	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,952.00000	3,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,452.00000	5,431	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,952.00000	6,931	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,098.00000	3,119	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,098.00000	2,119	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,402.00000	5,381	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,902.00000	6,881	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,248.00000	3,269	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,248.00000	2,269	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,752.00000	6,731	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,548.00000	3,569	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,648.00000	3,669	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,648.00000	2,669	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,648.00000	1,669	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			648.00000	669	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,352.00000	6,331	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			3,698.00000	3,719	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			2,698.00000	2,719	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			1,698.00000	1,719	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	19.55	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 14/09/2009 Currency Future	13.75	Put			6,302.00000	6,281	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,398.00000	3,419	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,398.00000	2,419	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,398.00000	1,419	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			398.00000	419	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			5,102.00000	5,081	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,602.00000	6,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,298.00000	3,319	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,298.00000	2,319	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,702.00000	6,681	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Call			3,798.00000	3,819	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Call			1,798.00000	1,819	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Call			3,848.00000	3,869	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Call			2,848.00000	2,869	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Call			1,848.00000	1,869	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Put			4,652.00000	4,631	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Put			6,152.00000	6,131	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Call			3,898.00000	3,919	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Call			2,898.00000	2,919	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Call			1,898.00000	1,919	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Call			898.00000	919	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Put			4,602.00000	4,581	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Put			6,102.00000	6,081	19.55	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 14/09/2009 Currency Future	3.45	Call			3,998.00000	4,019	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.45	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.45	Call			2,998.00000	3,019	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.45	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.45	Call			1,998.00000	2,019	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.45	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			998.00000	1,019	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,502.00000	1,481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.95	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.95	Put			4,502.00000	4,481	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	19.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.45	Put			6,002.00000	5,981	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.57450		7.56990		18.96	119,987,654.50	15,841	322,064.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			298.00000	298	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			278.00000	273	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			278.00000	278	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			308.00000	303	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			159.00000	159	21.18	397,500,000.00	2,500	3,247.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			589.00000	584	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			241.00000	241	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			371.00000	366	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			39.00000	38	27.11	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,669.00000	1,664	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			470.00000	472	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			150.00000	147	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			241.00000	241	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			371.00000	366	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			114.00000	113	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			795.00000	789	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			1.00000	1	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,631.00000	4,626	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,830.00000	5,826	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,030.00000	7,026	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			378.00000	379	18.97	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			208.00000	204	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			259.00000	259	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			339.00000	334	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			53.00000	52	25.63	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,383.00000	1,377	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			504.00000	506	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			134.00000	131	18.99	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Call			225.00000	225	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			405.00000	400	19.95	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			210.00000	209	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			440.00000	435	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			183.00000	182	20.69	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			513.00000	508	20.69	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			149.00000	148	21.43	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			629.00000	624	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			171.00000	170	20.94	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			551.00000	545	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			101.00000	100	22.91	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			881.00000	875	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			171.00000	170	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			551.00000	545	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			139.00000	138	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			669.00000	664	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			122.00000	121	22.17	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			752.00000	747	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			122.00000	121	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			752.00000	747	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.32	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,430.00000	5,426	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			8.00000	6	29.60	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,988.00000	2,981	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			1.00000	0	31.89	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,731.00000	4,726	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			18.00000	16	29.11	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,348.00000	2,342	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			149.00000	148	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			629.00000	624	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			407.00000	408	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			187.00000	184	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			196.00000	195	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			476.00000	471	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			59.00000	58	25.14	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,289.00000	1,284	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			66.00000	65	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,196.00000	1,191	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			130.00000	129	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			710.00000	705	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			107.00000	106	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			837.00000	832	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			95.00000	93	23.16	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			925.00000	919	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			84.00000	83	23.65	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	8.50	Put			1,014.00000	1,008	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			79.00000	78	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,059.00000	1,053	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			89.00000	88	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			969.00000	963	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			107.00000	106	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			837.00000	832	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			89.00000	88	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			969.00000	963	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			101.00000	100	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			881.00000	875	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			30.00000	29	28.60	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,960.00000	1,955	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			79.00000	78	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,059.00000	1,053	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			74.00000	73	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,104.00000	1,099	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			74.00000	73	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,104.00000	1,099	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			63.00000	61	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,243.00000	1,237	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			70.00000	69	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,150.00000	1,144	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			50.00000	49	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,430.00000	1,425	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			53.00000	52	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,383.00000	1,377	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			56.00000	55	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,336.00000	1,330	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			66.00000	65	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,196.00000	1,191	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			48.00000	47	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,478.00000	1,472	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			41.00000	40	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,621.00000	1,616	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			36.00000	35	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,766.00000	1,760	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			33.00000	32	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,863.00000	1,857	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			31.00000	30	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,911.00000	1,906	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			36.00000	35	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,766.00000	1,760	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			29.00000	28	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,009.00000	2,003	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.45	Call			31.00000	30	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,911.00000	1,906	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			21.00000	19	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,251.00000	2,244	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			13.00000	11	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,593.00000	2,586	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			16.00000	14	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,446.00000	2,439	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			19.00000	17	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,299.00000	2,293	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			19.00000	17	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,299.00000	2,293	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			15.00000	13	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,495.00000	2,488	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			10.00000	8	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,790.00000	2,783	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			9.00000	7	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,889.00000	2,882	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			8.00000	6	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,938.00000	2,932	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			7.00000	5	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,037.00000	3,031	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			6.00000	4	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,236.00000	3,229	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			4.00000	3	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,484.00000	3,478	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			5.00000	3	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,435.00000	3,428	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			5.00000	3	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,335.00000	3,329	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			11.00000	9	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,741.00000	2,734	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			9.00000	7	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,840.00000	2,833	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			7.00000	5	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,087.00000	3,080	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			6.00000	4	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,186.00000	3,180	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			6.00000	4	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,236.00000	3,229	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			12.00000	10	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,642.00000	2,636	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			14.00000	12	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,544.00000	2,537	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			8.00000	6	29.60	0.00	0	9,530.00

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	Put		2,988.00000	2,981	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		7.00000	4	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,137.00000	3,130	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		14.00000	12	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,544.00000	2,537	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		4.00000	2	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,584.00000	3,578	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		4.00000	2	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,534.00000	3,528	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		3.00000	2	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,733.00000	3,727	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		4.00000	2	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,634.00000	3,628	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		1.00000	0	31.89	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,731.00000	4,726	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		2.00000	1	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,032.00000	4,027	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		3.00000	1	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,933.00000	3,927	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		1.00000	1	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,431.00000	4,426	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		1.00000	0	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,831.00000	4,826	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,231.00000	5,226	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,630.00000	5,626	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		2.00000	1	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,332.00000	4,326	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		1.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,131.00000	5,126	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,530.00000	5,526	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		43.00000	42	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,573.00000	1,568	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		23.00000	22	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,154.00000	2,148	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		1.00000	1	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,531.00000	4,526	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,730.00000	5,726	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		27.00000	26	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,057.00000	2,051	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		12.00000	10	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,642.00000	2,636	29.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.40	Call			3.00000	1	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,833.00000	3,827	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			1.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,031.00000	5,026	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			59.00000	58	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,289.00000	1,284	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			2.00000	1	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,232.00000	4,226	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,030.00000	6,026	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			1.00000	0	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,931.00000	4,926	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,530.00000	5,526	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,130.00000	6,126	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			2.00000	1	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,132.00000	4,126	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,330.00000	5,326	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,930.00000	5,926	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,231.00000	5,226	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			34.00000	33	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,814.00000	1,809	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			17.00000	15	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,397.00000	2,390	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			2.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,182.00000	4,176	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			1.00000	0	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,781.00000	4,776	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,380.00000	5,376	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,980.00000	5,976	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			2.00000	1	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,232.00000	4,226	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			37.00000	36	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,717.00000	1,712	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			4.00000	3	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,484.00000	3,478	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			2.00000	1	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,082.00000	4,077	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			1.00000	1	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,681.00000	4,676	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,281.00000	5,276	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		43.00000	42	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,573.00000	1,568	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		1.00000	1	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,531.00000	4,526	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		22.00000	20	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,202.00000	2,196	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		5.00000	3	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,385.00000	3,379	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		2.00000	1	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,983.00000	3,977	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		1.00000	1	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,581.00000	4,576	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,680.00000	5,676	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		3.00000	2	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,733.00000	3,727	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		56.00000	55	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,336.00000	1,330	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		3.00000	2	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,683.00000	3,677	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		2.00000	1	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,282.00000	4,276	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		39.00000	38	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,669.00000	1,664	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		3.00000	2	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,783.00000	3,777	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		1.00000	1	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,382.00000	4,376	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		1.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,981.00000	4,976	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,180.00000	6,176	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		2.00000	1	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,332.00000	4,326	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,330.00000	6,326	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,230.00000	6,226	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		2.00000	1	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,282.00000	4,276	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		1.00000	0	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,881.00000	4,876	32.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,080.00000	6,076	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,430.00000	6,426	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			2.00000	1	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,082.00000	4,077	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,281.00000	5,276	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,480.00000	6,476	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,880.00000	5,876	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,780.00000	5,776	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			70.00000	69	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,150.00000	1,144	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			1.00000	0	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,081.00000	5,076	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,480.00000	5,476	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			504.00000	506	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			134.00000	131	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			50.00000	49	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,430.00000	1,425	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			5.00000	4	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,286.00000	3,279	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			2.00000	1	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,983.00000	3,977	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,780.00000	5,776	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			438.00000	439	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			168.00000	165	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			731.00000	734	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			61.00000	59	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			241.00000	241	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			371.00000	366	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			772.00000	775	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			52.00000	51	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			13.00000	11	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,593.00000	2,586	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			690.00000	693	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			70.00000	68	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			225.00000	225	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			405.00000	400	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			11.00000	9	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,692.00000	2,685	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		1.00000	0	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,781.00000	4,776	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		690.00000	693	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		70.00000	68	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		815.00000	818	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		45.00000	44	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,020.00000	4,025	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,520.00000	2,525	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,039.00000	1,043	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		19.00000	18	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,980.00000	7,976	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,270.00000	4,275	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,770.00000	2,775	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,280.00000	1,285	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		10.00000	10	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		210.00000	209	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		440.00000	435	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	39.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,730.00000	7,726	39.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		1.00000	0	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,081.00000	5,076	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,570.00000	2,575	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		1.00000	0	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,575.00000	1,579	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		5.00000	5	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		650.00000	653	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		81.00000	79	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,773.00000	1,777	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	3	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	38.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,580.00000	7,576	38.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,820.00000	2,825	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,823.00000	1,827	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		3.00000	3	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		858.00000	862	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		38.00000	37	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	39.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,680.00000	7,676	39.02	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	4.85	Call			2,720.00000	2,725	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,723.00000	1,728	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	39.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,780.00000	7,776	39.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,670.00000	2,675	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,674.00000	1,678	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,830.00000	7,826	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,920.00000	2,925	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,922.00000	1,926	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			947.00000	951	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			27.00000	26	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,970.00000	2,975	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,972.00000	1,976	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			993.00000	997	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			23.00000	22	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	38.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,530.00000	7,526	38.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,120.00000	3,125	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,121.00000	2,126	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,135.00000	1,139	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			15.00000	14	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			350.00000	350	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			230.00000	226	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			17.00000	15	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,397.00000	2,390	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,380.00000	7,376	38.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,220.00000	3,225	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,221.00000	2,226	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,232.00000	1,236	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			12.00000	11	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	37.94	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 14/12/2009 Currency Future	14.85	Put		7,280.00000	7,276	37.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,270.00000	3,275	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,271.00000	2,275	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		1.00000	1	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	37.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		7,230.00000	7,226	37.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,320.00000	3,325	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,321.00000	2,325	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		1.00000	1	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,329.00000	1,333	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		9.00000	9	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		7,180.00000	7,176	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,170.00000	3,175	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,171.00000	2,176	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		1.00000	1	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,183.00000	1,187	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		13.00000	13	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,330.00000	7,326	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,520.00000	3,525	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,526.00000	1,530	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		6.00000	5	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		612.00000	614	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		92.00000	90	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,980.00000	6,976	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,620.00000	3,625	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,620.00000	2,625	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,624.00000	1,629	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		4.00000	4	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		3.00000	1	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,883.00000	3,877	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,880.00000	6,876	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		6,380.00000	6,376	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		8,380.00000	8,376	39.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.05	Call		1.00000	1	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		4,481.00000	4,476	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,480.00000	8,476	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,420.00000	3,425	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,421.00000	2,425	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,427.00000	1,431	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		7.00000	7	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		539.00000	541	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		119.00000	116	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,580.00000	6,576	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,580.00000	8,576	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,680.00000	6,676	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,680.00000	8,676	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,370.00000	3,375	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,371.00000	2,375	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,378.00000	1,382	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		8.00000	8	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,630.00000	6,626	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,630.00000	8,626	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,830.00000	6,826	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,830.00000	8,826	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,880.00000	8,876	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,070.00000	3,075	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,071.00000	2,076	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		1.00000	1	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,087.00000	1,091	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		17.00000	16	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		323.00000	323	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		253.00000	249	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	37.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,930.00000	6,926	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,930.00000	8,926	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,730.00000	6,726	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,730.00000	8,726	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,570.00000	3,575	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,430.00000	8,426	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,720.00000	3,725	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,280.00000	6,276	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,280.00000	8,276	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,470.00000	3,475	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,471.00000	2,475	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,476.00000	1,481	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			6.00000	6	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			575.00000	577	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			105.00000	102	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,530.00000	6,526	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,530.00000	8,526	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,670.00000	3,675	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,330.00000	8,326	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,780.00000	6,776	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,780.00000	8,776	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,770.00000	3,775	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,770.00000	2,775	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,773.00000	1,777	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			815.00000	818	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			45.00000	44	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 14/12/2009 Currency Future	15.80	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,230.00000	8,226	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,820.00000	3,825	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,180.00000	8,176	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,920.00000	3,925	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			25.00000	24	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,105.00000	2,099	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,080.00000	8,076	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,970.00000	3,975	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			27.00000	26	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,057.00000	2,051	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,030.00000	8,026	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,870.00000	3,875	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,870.00000	2,875	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,872.00000	1,877	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			2.00000	2	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			902.00000	906	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			32.00000	31	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			23.00000	22	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,154.00000	2,148	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,130.00000	8,126	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			0.00000	4,025	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			0.00000	3,025	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			0.00000	2,026	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	2	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			0.00000	1,043	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			0.00000	18	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			0.00000	298	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			0.00000	273	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.69850		7.69450		19.65	769,850.00	100	6,249.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			425.00000	425	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			431.00000	427	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			371.00000	371	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			526.00000	522	20.22	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 15/03/2010 Currency Future	7.20	Call			695.00000	697	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			201.00000	198	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			425.00000	425	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			431.00000	427	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			406.00000	406	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			462.00000	458	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			181.00000	180	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,186.00000	1,182	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			41.00000	41	30.90	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,397.00000	3,392	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			22.00000	21	33.69	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,627.00000	4,623	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			496.00000	496	19.47	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			351.00000	348	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			388.00000	388	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			494.00000	489	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			212.00000	211	22.65	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			1,017.00000	1,013	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			131.00000	130	25.09	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,586.00000	1,581	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			84.00000	83	27.57	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,239.00000	2,234	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			448.00000	448	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			403.00000	399	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			240.00000	239	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			895.00000	891	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			95.00000	94	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,051.00000	2,046	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			355.00000	354	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			560.00000	556	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			310.00000	310	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			666.00000	661	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			284.00000	284	21.34	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			740.00000	735	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			297.00000	296	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			702.00000	698	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			324.00000	324	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			630.00000	625	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			272.00000	272	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			778.00000	773	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			221.00000	220	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			976.00000	972	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			230.00000	229	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			935.00000	931	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			250.00000	249	21.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.30	Put		856.00000	851	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		261.00000	260	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		816.00000	812	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		204.00000	203	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,059.00000	1,054	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		188.00000	187	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,144.00000	1,139	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		196.00000	195	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,101.00000	1,096	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		174.00000	173	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,230.00000	1,225	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		156.00000	155	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,361.00000	1,356	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		140.00000	139	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,495.00000	1,490	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		150.00000	149	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,406.00000	1,401	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		162.00000	161	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,317.00000	1,312	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		118.00000	117	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,724.00000	1,719	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		111.00000	110	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,816.00000	1,811	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		101.00000	100	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,957.00000	1,952	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		107.00000	106	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,863.00000	1,858	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		95.00000	94	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,051.00000	2,046	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		33.00000	33	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,839.00000	3,834	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		98.00000	97	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,004.00000	1,999	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		81.00000	80	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,286.00000	2,281	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		73.00000	72	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,429.00000	2,424	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		63.00000	62	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,668.00000	2,663	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		71.00000	70	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,476.00000	2,472	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		78.00000	77	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,334.00000	2,329	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		78.00000	77	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,334.00000	2,329	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Call			69.00000	68	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,524.00000	2,519	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			69.00000	68	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,524.00000	2,519	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			56.00000	55	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,861.00000	2,856	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			54.00000	53	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,910.00000	2,905	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			57.00000	57	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,813.00000	2,808	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			53.00000	52	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,958.00000	2,953	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			48.00000	48	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,104.00000	3,099	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			42.00000	42	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,348.00000	3,343	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			37.00000	37	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,593.00000	3,588	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			38.00000	38	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,544.00000	3,539	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			40.00000	40	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,446.00000	3,441	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			39.00000	39	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,495.00000	3,490	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			46.00000	45	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,201.00000	3,197	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			47.00000	46	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,153.00000	3,148	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			43.00000	43	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,299.00000	3,294	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			41.00000	41	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,397.00000	3,392	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			45.00000	44	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,250.00000	3,245	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			50.00000	49	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,055.00000	3,050	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			53.00000	52	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,958.00000	2,953	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			47.00000	46	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,153.00000	3,148	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			37.00000	36	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,642.00000	3,638	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			34.00000	34	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,780.00000	3,775	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			36.00000	35	31.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,691.00000	3,687	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		36.00000	35	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,691.00000	3,687	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		35.00000	34	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,740.00000	3,736	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		31.00000	31	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,987.00000	3,982	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		34.00000	34	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,790.00000	3,785	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		30.00000	29	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,085.00000	4,081	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		33.00000	32	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,888.00000	3,884	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		32.00000	31	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,938.00000	3,933	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		89.00000	89	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,145.00000	2,140	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		73.00000	72	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,429.00000	2,424	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		65.00000	64	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,620.00000	2,615	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		61.00000	60	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,716.00000	2,711	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		19.00000	18	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,874.00000	4,870	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		104.00000	103	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,910.00000	1,905	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		32.00000	31	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,938.00000	3,933	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		11.00000	10	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,016.00000	6,012	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		114.00000	113	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,770.00000	1,765	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		46.00000	45	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,201.00000	3,197	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		12.00000	11	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,867.00000	5,863	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		122.00000	121	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,678.00000	1,673	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		12.00000	12	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,768.00000	5,763	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		126.00000	125	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,632.00000	1,627	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		40.00000	40	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,446.00000	3,441	31.03	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	13.40	Call			12.00000	12	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,718.00000	5,714	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			135.00000	134	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,541.00000	1,536	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			13.00000	13	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,618.00000	5,614	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			28.00000	28	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,184.00000	4,179	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			8.00000	8	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,264.00000	6,259	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			93.00000	92	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,098.00000	2,093	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			31.00000	30	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,036.00000	4,032	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			29.00000	28	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,134.00000	4,130	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			9.00000	8	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,214.00000	6,210	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			28.00000	28	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,184.00000	4,179	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			26.00000	26	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,282.00000	4,277	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			25.00000	24	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,380.00000	4,376	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			6.00000	6	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,462.00000	6,458	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			86.00000	86	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,192.00000	2,187	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			37.00000	36	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,642.00000	3,638	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			29.00000	28	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,134.00000	4,130	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			27.00000	27	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,233.00000	4,228	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			8.00000	7	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,313.00000	6,309	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			10.00000	9	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,115.00000	6,111	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			118.00000	117	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,724.00000	1,719	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			12.00000	11	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,817.00000	5,813	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			168.00000	167	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,273.00000	1,268	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			14.00000	13	35.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,519.00000	5,515	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		150.00000	149	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,406.00000	1,401	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		51.00000	50	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,007.00000	3,002	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		39.00000	39	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,495.00000	3,490	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		13.00000	12	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,668.00000	5,664	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		45.00000	44	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,250.00000	3,245	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		35.00000	34	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,740.00000	3,736	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		11.00000	11	35.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,917.00000	5,912	35.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		54.00000	53	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,910.00000	2,905	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		51.00000	50	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,007.00000	3,002	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		13.00000	13	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,569.00000	5,564	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		145.00000	144	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,450.00000	1,445	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		11.00000	11	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,967.00000	5,962	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		14.00000	14	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,469.00000	5,465	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		59.00000	58	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,764.00000	2,760	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		15.00000	15	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,321.00000	5,316	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		61.00000	60	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,716.00000	2,711	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		15.00000	15	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,271.00000	5,266	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		16.00000	16	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,172.00000	5,167	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		67.00000	66	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,572.00000	2,567	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		63.00000	62	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,668.00000	2,663	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		16.00000	15	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,221.00000	5,217	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		76.00000	75	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,381.00000	2,376	27.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.50	Call		19.00000	19	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,825.00000	4,820	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		86.00000	86	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,192.00000	2,187	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		21.00000	20	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,726.00000	4,722	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		339.00000	339	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		594.00000	590	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		21.00000	21	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,677.00000	4,672	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		71.00000	70	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,476.00000	2,472	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		67.00000	66	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,572.00000	2,567	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		17.00000	17	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,023.00000	5,019	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		84.00000	83	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,239.00000	2,234	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		20.00000	20	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,775.00000	4,771	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		93.00000	92	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,098.00000	2,093	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		107.00000	106	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,863.00000	1,858	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		21.00000	21	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,677.00000	4,672	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		471.00000	472	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		377.00000	373	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		114.00000	113	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,770.00000	1,765	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		22.00000	22	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,578.00000	4,573	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		521.00000	522	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		327.00000	323	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,045.00000	4,049	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,548.00000	2,552	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	3	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,107.00000	1,110	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		63.00000	62	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		18.00000	18	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,973.00000	4,969	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,956.00000	7,952	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,295.00000	4,299	33.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,797.00000	2,801	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,333.00000	1,336	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		38.00000	38	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,707.00000	7,703	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		633.00000	634	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		239.00000	236	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		135.00000	134	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,541.00000	1,536	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		126.00000	125	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,632.00000	1,627	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		98.00000	97	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,004.00000	1,999	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		26.00000	25	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,331.00000	4,327	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,598.00000	2,602	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,615.00000	1,618	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		20.00000	20	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		761.00000	763	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		167.00000	164	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		24.00000	24	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,430.00000	4,425	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		14.00000	14	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,420.00000	5,415	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,747.00000	2,751	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,759.00000	1,763	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		14.00000	14	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		868.00000	870	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		123.00000	121	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,807.00000	1,811	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		13.00000	13	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		905.00000	907	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		111.00000	109	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,847.00000	2,851	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,856.00000	1,860	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	11	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		943.00000	946	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		99.00000	97	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,647.00000	2,651	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,663.00000	1,666	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		18.00000	18	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		796.00000	798	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		151.00000	149	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		2,946.00000	2,950	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		1,954.00000	1,957	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	9	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,023.00000	1,025	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		78.00000	77	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,996.00000	3,000	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,002.00000	2,006	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	8	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,064.00000	1,066	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		69.00000	68	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		23.00000	22	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,528.00000	4,524	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,146.00000	3,150	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,151.00000	2,155	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		6.00000	6	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,196.00000	1,199	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		52.00000	51	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		15.00000	14	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,370.00000	5,366	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,196.00000	3,200	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,200.00000	2,204	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		6.00000	6	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,241.00000	1,245	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		47.00000	46	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,296.00000	3,299	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,300.00000	2,303	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	5	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		575.00000	576	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		281.00000	278	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,246.00000	3,250	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,250.00000	2,254	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	5	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,287.00000	1,290	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		42.00000	42	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		548.00000	548	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.45	Put			303.00000	300	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,096.00000	3,100	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,101.00000	2,105	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	7	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,152.00000	1,155	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			57.00000	56	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,345.00000	3,349	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,349.00000	2,353	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	5	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,379.00000	1,383	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			35.00000	34	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			604.00000	605	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			259.00000	256	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,495.00000	3,499	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,498.00000	2,502	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,520.00000	1,523	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			25.00000	25	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,595.00000	3,599	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			18.00000	18	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,924.00000	4,919	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			7.00000	7	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,412.00000	6,408	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,406.00000	8,402	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			6.00000	6	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,512.00000	6,507	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,506.00000	8,502	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,395.00000	3,399	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,399.00000	2,403	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,426.00000	1,429	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			31.00000	31	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			5.00000	5	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,611.00000	6,607	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,606.00000	8,602	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			5.00000	5	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,710.00000	6,706	34.89	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	16.40	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,706.00000	8,702	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			5.00000	5	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,660.00000	6,656	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,656.00000	8,652	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			4.00000	4	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,859.00000	6,855	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,856.00000	8,852	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			4.00000	4	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,909.00000	6,905	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,906.00000	8,902	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,046.00000	3,050	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	1	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,052.00000	2,056	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	7	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			3.00000	3	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,959.00000	6,955	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,956.00000	8,952	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			4.00000	4	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,760.00000	6,756	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,756.00000	8,752	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,545.00000	3,549	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,567.00000	1,571	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			23.00000	22	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			728.00000	729	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			183.00000	181	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			24.00000	23	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,479.00000	4,475	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,456.00000	8,452	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,645.00000	3,649	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			7.00000	7	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,363.00000	6,358	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,356.00000	8,352	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,695.00000	3,699	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	1	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,697.00000	2,701	25.03	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	5.00	Put		3.00000	3	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,711.00000	1,714	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		16.00000	16	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		831.00000	833	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		137.00000	135	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,306.00000	8,302	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,445.00000	3,449	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,449.00000	2,452	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,473.00000	1,476	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		28.00000	28	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		664.00000	665	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		219.00000	216	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		6.00000	5	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,561.00000	6,557	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,556.00000	8,552	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		4.00000	4	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,810.00000	6,805	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,806.00000	8,802	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,795.00000	3,799	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,206.00000	8,202	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,845.00000	3,849	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		9.00000	9	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,165.00000	6,160	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,156.00000	8,152	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,895.00000	3,899	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,896.00000	2,900	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,905.00000	1,908	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		10.00000	10	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		983.00000	985	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		88.00000	87	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,106.00000	8,102	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,995.00000	3,999	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	33.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,996.00000	3,000	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,002.00000	2,006	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	8	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,064.00000	1,066	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		69.00000	68	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,006.00000	8,002	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.82300	7.81870		19.93	0.00	0	560.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		547.00000	548	19.94	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		528.00000	525	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		492.00000	493	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		624.00000	620	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		892.00000	894	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		223.00000	221	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		528.00000	529	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		559.00000	556	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		237.00000	237	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,518.00000	1,514	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		61.00000	60	31.60	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,392.00000	4,387	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		39.00000	38	33.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,620.00000	5,615	33.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call		7.00000	7	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put		9,688.00000	9,684	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		510.00000	511	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		591.00000	588	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		201.00000	201	24.88	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,783.00000	1,778	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		149.00000	148	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,330.00000	2,325	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		638.00000	640	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		420.00000	417	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		475.00000	476	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		657.00000	653	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		363.00000	363	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		944.00000	940	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		459.00000	460	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		691.00000	687	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		429.00000	429	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		760.00000	756	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		401.00000	401	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		832.00000	828	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		415.00000	415	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		796.00000	792	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.30	Call			388.00000	388	21.48	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			869.00000	865	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			375.00000	375	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			906.00000	902	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			340.00000	340	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,021.00000	1,017	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			319.00000	319	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,100.00000	1,096	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			351.00000	351	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			983.00000	978	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			329.00000	330	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,061.00000	1,057	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			309.00000	309	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,141.00000	1,136	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			224.00000	224	24.26	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,605.00000	1,601	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			300.00000	300	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,181.00000	1,177	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			282.00000	282	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,263.00000	1,259	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			291.00000	291	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,222.00000	1,218	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			274.00000	274	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,305.00000	1,301	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			251.00000	251	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,432.00000	1,428	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			266.00000	266	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,347.00000	1,343	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			244.00000	243	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,475.00000	1,470	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			230.00000	230	24.11	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,562.00000	1,557	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			258.00000	258	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,389.00000	1,385	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			191.00000	191	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,873.00000	1,868	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			178.00000	177	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,009.00000	2,004	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			187.00000	186	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,918.00000	1,913	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			169.00000	169	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,101.00000	2,096	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			182.00000	182	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,963.00000	1,959	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			67.00000	66	31.16	0.00	0	21,978.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,148.00000	4,143	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		173.00000	173	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,055.00000	2,050	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		138.00000	137	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,469.00000	2,464	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		122.00000	122	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,704.00000	2,699	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		135.00000	134	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,516.00000	2,511	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		145.00000	145	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,376.00000	2,372	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		201.00000	201	24.88	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,783.00000	1,778	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		165.00000	165	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,147.00000	2,142	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		157.00000	156	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,238.00000	2,233	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		142.00000	141	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,423.00000	2,418	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		128.00000	128	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,610.00000	2,605	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		55.00000	54	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,636.00000	4,631	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		161.00000	160	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,192.00000	2,187	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		153.00000	152	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,284.00000	2,279	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		131.00000	131	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,563.00000	2,558	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		125.00000	125	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,656.00000	2,652	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		54.00000	53	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,685.00000	4,680	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		157.00000	156	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,238.00000	2,233	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		128.00000	128	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,610.00000	2,605	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		117.00000	116	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,798.00000	2,793	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		51.00000	50	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,832.00000	4,827	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		145.00000	145	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,376.00000	2,372	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		125.00000	125	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,656.00000	2,652	27.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.45	Call			119.00000	119	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,751.00000	2,746	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			114.00000	113	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,845.00000	2,840	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			109.00000	108	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,940.00000	2,935	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			48.00000	48	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,979.00000	4,975	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			161.00000	160	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,192.00000	2,187	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			52.00000	51	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,783.00000	4,778	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			569.00000	570	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			500.00000	497	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			196.00000	196	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,828.00000	1,823	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			153.00000	152	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,284.00000	2,279	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			591.00000	592	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			472.00000	469	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			165.00000	165	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,147.00000	2,142	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			59.00000	59	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,441.00000	4,436	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			614.00000	616	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			446.00000	443	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			207.00000	206	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,738.00000	1,733	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			196.00000	196	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,828.00000	1,823	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			58.00000	58	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,489.00000	4,485	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			212.00000	212	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,694.00000	1,689	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,070.00000	4,074	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,578.00000	2,582	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	9	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,178.00000	1,181	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			109.00000	108	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			85.00000	84	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,516.00000	3,511	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			29.00000	28	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,460.00000	6,455	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			18.00000	17	36.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,949.00000	7,944	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,319.00000	4,323	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,826.00000	2,830	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	7	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,390.00000	1,393	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		71.00000	70	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		94.00000	93	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,275.00000	3,270	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		53.00000	52	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,734.00000	4,729	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		32.00000	31	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,213.00000	6,208	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		19.00000	19	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,700.00000	7,696	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		770.00000	772	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		302.00000	299	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		218.00000	218	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,649.00000	1,645	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		187.00000	186	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,918.00000	1,913	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		69.00000	68	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,100.00000	4,095	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,627.00000	2,631	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		9.00000	8	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,659.00000	1,662	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		40.00000	39	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		860.00000	862	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		241.00000	239	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		87.00000	86	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,468.00000	3,463	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		41.00000	41	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,422.00000	5,418	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,845.00000	1,849	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		26.00000	26	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		992.00000	995	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		173.00000	172	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		64.00000	64	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,246.00000	4,241	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		44.00000	44	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,225.00000	5,221	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		82.00000	81	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,613.00000	3,608	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		56.00000	55	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,587.00000	4,582	31.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.35	Call			39.00000	39	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,571.00000	5,566	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,875.00000	2,879	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,892.00000	1,896	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			23.00000	23	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,027.00000	1,030	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			158.00000	157	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			492.00000	493	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			624.00000	620	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			79.00000	78	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,710.00000	3,705	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			38.00000	38	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,669.00000	5,665	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,726.00000	2,731	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	8	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,751.00000	1,755	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			32.00000	32	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			924.00000	927	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			206.00000	204	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			444.00000	444	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			725.00000	721	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			112.00000	111	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,893.00000	2,888	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			75.00000	74	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,856.00000	3,851	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			36.00000	36	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,818.00000	5,813	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,677.00000	2,681	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			8.00000	8	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,705.00000	1,708	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			36.00000	35	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			74.00000	73	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,905.00000	3,900	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			50.00000	49	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,881.00000	4,876	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			36.00000	35	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,867.00000	5,862	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			107.00000	106	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,988.00000	2,983	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			72.00000	72	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,954.00000	3,949	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			49.00000	48	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,930.00000	4,925	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			35.00000	35	34.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,916.00000	5,912	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		78.00000	77	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,759.00000	3,754	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		37.00000	37	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,719.00000	5,714	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,925.00000	2,929	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,940.00000	1,944	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		21.00000	21	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,063.00000	1,066	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		144.00000	143	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		122.00000	122	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,704.00000	2,699	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		80.00000	80	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,662.00000	3,657	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,974.00000	2,979	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	6	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,987.00000	1,991	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		19.00000	18	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,100.00000	1,103	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		131.00000	130	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,024.00000	3,028	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,035.00000	2,039	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		17.00000	16	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,137.00000	1,140	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		119.00000	117	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		84.00000	83	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,565.00000	3,560	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		57.00000	56	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,538.00000	4,533	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		40.00000	39	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,521.00000	5,516	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,173.00000	3,177	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,183.00000	2,187	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		14.00000	14	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,261.00000	1,264	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		92.00000	91	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		88.00000	88	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,420.00000	3,415	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		42.00000	41	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,373.00000	5,368	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,223.00000	3,227	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	25.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,232.00000	2,236	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			13.00000	13	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,303.00000	1,307	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			85.00000	84	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			90.00000	90	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,372.00000	3,367	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			62.00000	61	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,343.00000	4,338	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			43.00000	42	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,324.00000	5,319	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,272.00000	3,277	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	4	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,281.00000	2,285	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			13.00000	12	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,346.00000	1,350	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			78.00000	77	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			663.00000	665	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			394.00000	392	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			92.00000	91	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,323.00000	3,318	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			63.00000	62	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,294.00000	4,289	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			43.00000	43	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,275.00000	5,270	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,322.00000	3,326	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,331.00000	2,335	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			12.00000	12	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			689.00000	690	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			370.00000	367	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,123.00000	3,128	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	5	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,134.00000	2,138	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			15.00000	15	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,219.00000	1,222	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			101.00000	99	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			26.00000	26	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,708.00000	6,703	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			76.00000	76	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,808.00000	3,803	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			26.00000	25	35.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,757.00000	6,752	35.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			25.00000	25	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,807.00000	6,802	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,521.00000	3,525	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,528.00000	2,532	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	9	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,567.00000	1,571	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		49.00000	48	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		799.00000	802	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		281.00000	279	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		47.00000	47	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,029.00000	5,024	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		28.00000	28	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,510.00000	6,505	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,571.00000	3,575	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,613.00000	1,616	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		44.00000	43	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		829.00000	832	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		261.00000	259	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		14.00000	13	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,445.00000	8,440	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,471.00000	3,476	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	3	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,479.00000	2,483	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		10.00000	10	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,522.00000	1,526	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		54.00000	53	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		28.00000	27	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,559.00000	6,554	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		13.00000	13	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,544.00000	8,540	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,372.00000	3,376	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,380.00000	2,384	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		11.00000	11	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,433.00000	1,437	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		65.00000	64	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		715.00000	717	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		346.00000	344	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		27.00000	26	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,658.00000	6,653	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		12.00000	12	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,644.00000	8,639	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		12.00000	11	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,743.00000	8,738	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		12.00000	12	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,693.00000	8,689	36.88	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 14/06/2010 Currency Future	10.70	Call			107.00000	106	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,988.00000	2,983	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			49.00000	48	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,930.00000	4,925	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			25.00000	24	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,906.00000	6,901	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			11.00000	10	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,892.00000	8,887	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			25.00000	24	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,906.00000	6,901	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,074.00000	3,078	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	5	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,084.00000	2,088	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			16.00000	15	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			104.00000	104	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,036.00000	3,031	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			24.00000	24	35.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,955.00000	6,951	35.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			10.00000	10	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,942.00000	8,937	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			102.00000	102	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,083.00000	3,079	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			24.00000	23	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,005.00000	7,000	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			10.00000	10	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,991.00000	8,987	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			11.00000	11	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,793.00000	8,788	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			13.00000	13	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,495.00000	8,490	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,621.00000	3,625	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			29.00000	29	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,411.00000	6,406	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			14.00000	14	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,395.00000	8,391	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,671.00000	3,675	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	2	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			30.00000	29	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,361.00000	6,356	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			14.00000	14	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,346.00000	8,341	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,770.00000	3,775	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			2.00000	2	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,776.00000	2,780	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 14/06/2010 Currency Future	5.05	Put			7.00000	7	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,798.00000	1,802	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			29.00000	29	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			958.00000	960	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			189.00000	187	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			31.00000	31	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,262.00000	6,258	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			15.00000	15	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,246.00000	8,242	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,820.00000	3,824	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			16.00000	15	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,197.00000	8,192	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,920.00000	3,924	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			33.00000	32	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,114.00000	6,109	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			16.00000	16	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,098.00000	8,093	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,970.00000	3,974	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			34.00000	33	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,065.00000	6,060	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			17.00000	17	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,048.00000	8,044	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,870.00000	3,874	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,875.00000	2,879	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,892.00000	1,896	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			23.00000	23	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,027.00000	1,030	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			158.00000	157	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			66.00000	65	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,197.00000	4,192	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			32.00000	32	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,164.00000	6,159	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			16.00000	16	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,147.00000	8,143	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			0.00000	4,024	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	1	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			0.00000	3,028	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			0.00000	5	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			0.00000	2,039	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			0.00000	16	19.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.80	Call		0.00000	1,140	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		0.00000	117	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		0.00000	548	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		0.00000	525	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		0.00000	69	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		0.00000	4,046	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		0.00000	34	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		0.00000	6,011	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		0.00000	17	36.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		0.00000	7,994	36.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.94660	7.94240		20.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		638.00000	640	20.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		646.00000	643	20.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		586.00000	586	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		743.00000	740	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		603.00000	604	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		710.00000	707	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		569.00000	570	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		777.00000	773	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		523.00000	524	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		881.00000	877	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		495.00000	496	21.52	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		953.00000	949	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		538.00000	539	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		846.00000	842	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,547.00000	3,552	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,561.00000	2,565	21.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		18.00000	18	21.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,624.00000	1,628	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		82.00000	81	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		896.00000	898	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		353.00000	351	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		199.00000	199	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,657.00000	2,652	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		103.00000	103	30.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,561.00000	4,556	30.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		60.00000	60	34.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,518.00000	6,513	34.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		34.00000	34	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,492.00000	8,487	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,697.00000	3,701	26.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	26.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,707.00000	2,711	21.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		15.00000	15	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 13/09/2010 Currency Future	6.25	Call		1,757.00000	1,760	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		64.00000	63	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		982.00000	984	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		289.00000	287	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		212.00000	211	26.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,519.00000	2,515	26.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		108.00000	108	30.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,416.00000	4,411	30.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		63.00000	62	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,370.00000	6,366	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		37.00000	36	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,344.00000	8,340	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,647.00000	3,651	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	4	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,658.00000	2,662	21.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		16.00000	16	21.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,712.00000	1,716	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		70.00000	69	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		952.00000	954	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		310.00000	308	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		207.00000	207	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,565.00000	2,560	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		106.00000	106	30.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,464.00000	4,459	30.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		62.00000	61	34.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,419.00000	6,415	34.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		36.00000	36	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,393.00000	8,389	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,796.00000	3,800	26.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		4.00000	4	26.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,805.00000	2,809	21.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		13.00000	13	21.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,846.00000	1,850	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		54.00000	53	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,043.00000	1,045	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		250.00000	248	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		221.00000	220	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,428.00000	2,424	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		112.00000	111	30.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,319.00000	4,314	30.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		64.00000	64	33.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,272.00000	6,267	33.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		38.00000	38	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,246.00000	8,241	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,846.00000	3,850	26.89	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 13/09/2010 Currency Future	4.10	Put		3.00000	3	26.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,854.00000	2,858	22.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		12.00000	12	22.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,892.00000	1,895	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		49.00000	49	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,075.00000	1,077	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		232.00000	230	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		225.00000	225	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,383.00000	2,378	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		113.00000	113	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,271.00000	4,266	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		65.00000	65	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,223.00000	6,218	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		39.00000	39	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,197.00000	8,192	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,896.00000	3,900	27.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		3.00000	3	27.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,904.00000	2,908	22.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		11.00000	11	22.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,938.00000	1,941	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		45.00000	45	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,107.00000	1,110	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		215.00000	213	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		230.00000	230	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,338.00000	2,333	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		115.00000	115	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,223.00000	4,218	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		66.00000	66	33.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,174.00000	6,169	33.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		40.00000	40	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,147.00000	8,143	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		3,995.00000	3,999	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		3.00000	3	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		3,002.00000	3,006	22.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		10.00000	9	22.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,030.00000	2,034	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		38.00000	37	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,175.00000	1,177	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		182.00000	181	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		240.00000	240	25.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,248.00000	2,243	25.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		119.00000	119	30.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		4,127.00000	4,122	30.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		68.00000	68	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		6,076.00000	6,071	33.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	15.95	Call		42.00000	41	36.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		8,049.00000	8,045	36.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.06000	8.05560		20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		756.00000	759	20.40	1,897,500,000.00	2,500	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		700.00000	699	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		0.00000	739	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		0.00000	729	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		683.00000	686	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		828.00000	826	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		718.00000	721	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		762.00000	761	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		700.00000	703	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		795.00000	793	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		650.00000	653	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		895.00000	893	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		620.00000	622	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		964.00000	962	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		591.00000	593	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,035.00000	1,033	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		605.00000	607	21.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		999.00000	997	21.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		563.00000	566	21.81	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,108.00000	1,106	21.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,565.00000	3,569	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	9	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,584.00000	2,589	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		29.00000	29	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,675.00000	1,679	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		119.00000	119	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		983.00000	986	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		427.00000	426	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		264.00000	265	26.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,708.00000	2,705	26.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		146.00000	146	29.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,590.00000	4,586	29.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		91.00000	91	32.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,535.00000	6,531	32.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		56.00000	56	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,500.00000	8,496	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,664.00000	3,668	24.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		8.00000	8	24.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,680.00000	2,685	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		25.00000	25	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,759.00000	1,763	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		103.00000	103	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 13/12/2010 Currency Future	7.40	Call			1,036.00000	1,040	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			381.00000	380	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			274.00000	275	25.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,618.00000	2,615	25.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			150.00000	150	29.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,494.00000	4,490	29.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			93.00000	93	32.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,437.00000	6,433	32.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			58.00000	58	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,402.00000	8,398	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,614.00000	3,619	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			9.00000	9	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,632.00000	2,637	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			27.00000	27	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,717.00000	1,721	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			111.00000	111	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,009.00000	1,013	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			404.00000	403	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			269.00000	270	26.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,663.00000	2,660	26.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			148.00000	148	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,542.00000	4,538	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			92.00000	92	32.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,486.00000	6,482	32.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			57.00000	57	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,451.00000	8,447	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,813.00000	3,817	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			7.00000	7	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,826.00000	2,830	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			20.00000	20	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,888.00000	1,892	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			82.00000	82	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,122.00000	1,125	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			316.00000	315	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			666.00000	669	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			861.00000	859	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			289.00000	290	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,483.00000	2,480	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			156.00000	157	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,351.00000	4,347	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			96.00000	97	32.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,291.00000	6,287	32.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			61.00000	61	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,256.00000	8,251	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,862.00000	3,867	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.20	Put		7.00000	7	25.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,874.00000	2,878	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		18.00000	18	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,932.00000	1,936	18.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		76.00000	76	18.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,152.00000	1,155	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		296.00000	295	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		294.00000	296	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,439.00000	2,436	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		158.00000	159	29.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,303.00000	4,299	29.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		98.00000	98	32.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,242.00000	6,238	32.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		62.00000	62	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,207.00000	8,202	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,912.00000	3,917	26.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		7.00000	7	26.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,923.00000	2,927	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		17.00000	17	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,976.00000	1,980	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		70.00000	70	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,183.00000	1,186	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		277.00000	276	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		300.00000	301	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,394.00000	2,391	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		161.00000	161	29.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,255.00000	4,251	29.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		99.00000	99	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,193.00000	6,189	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		64.00000	64	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,158.00000	8,154	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,962.00000	3,966	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		6.00000	6	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,971.00000	2,976	21.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		16.00000	16	21.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,020.00000	2,025	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		65.00000	65	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,214.00000	1,218	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		258.00000	258	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		306.00000	307	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,350.00000	2,347	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		163.00000	163	29.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,207.00000	4,203	29.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		100.00000	100	32.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,145.00000	6,140	32.39	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 13/12/2010 Currency Future	16.10	Call		65.00000	65	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,109.00000	8,105	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		0.00000	4,016	26.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		0.00000	6	26.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		0.00000	3,025	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		0.00000	15	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		0.00000	2,069	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		0.00000	59	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		0.00000	1,250	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		0.00000	240	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		0.00000	313	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		0.00000	2,303	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		0.00000	166	29.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		0.00000	4,156	29.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		0.00000	102	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		0.00000	6,092	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		0.00000	66	34.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		0.00000	8,056	34.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.38930	12.43960		16.62	210,543,764.20	16,994	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		57.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		68.00000	61	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		14.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		225.00000	261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		88.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		49.00000	11	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		40.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		101.00000	111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		10.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		270.00000	311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		5.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		366.00000	411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		10.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		270.00000	311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		7.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		318.00000	361	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		2.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		513.00000	561	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		661.00000	711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		911.00000	961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		961.00000	1,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	0	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.35	Put			911.00000	961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			961.00000	1,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			1,011.00000	1,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,111.00000	1,161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,211.00000	1,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,211.00000	1,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			761.00000	811	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			661.00000	711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			612.00000	661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			3.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			463.00000	511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			2.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			562.00000	611	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			761.00000	811	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,161.00000	1,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,061.00000	1,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			861.00000	911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			711.00000	761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			3.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			463.00000	511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			811.00000	861	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			711.00000	761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			4.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			414.00000	461	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,660.00000	1,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,361.00000	1,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,460.00000	1,511	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,410.00000	1,461	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,460.00000	1,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,610.00000	1,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,810.00000	1,861	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,760.00000	1,811	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,660.00000	1,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,910.00000	1,961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			2,010.00000	2,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			2,060.00000	2,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,860.00000	1,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,410.00000	2,461	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,660.00000	2,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,160.00000	3,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,910.00000	2,961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,810.00000	2,861	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,710.00000	2,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,410.00000	2,461	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,160.00000	2,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,310.00000	2,361	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,660.00000	2,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,560.00000	2,611	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,460.00000	2,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Put		2,610.00000	2,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		2,510.00000	2,561	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		2,360.00000	2,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,460.00000	2,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,860.00000	2,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,760.00000	2,811	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		2,260.00000	2,311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,910.00000	2,961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		3,160.00000	3,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		3,010.00000	3,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		3,210.00000	3,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		3,260.00000	3,311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		3,060.00000	3,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,960.00000	2,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		3,360.00000	3,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		2,210.00000	2,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		2,360.00000	2,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,960.00000	3,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,860.00000	1,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,560.00000	1,611	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,510.00000	1,561	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,710.00000	1,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		2,110.00000	2,161	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,860.00000	2,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,460.00000	3,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,960.00000	3,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,360.00000	3,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,460.00000	3,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,560.00000	3,611	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,660.00000	3,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,610.00000	2,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,110.00000	3,161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,310.00000	3,361	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,110.00000	3,161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,410.00000	3,461	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,510.00000	3,561	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,610.00000	3,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,960.00000	2,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,860.00000	3,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,710.00000	1,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,210.00000	2,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,710.00000	2,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,160.00000	2,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,311.00000	1,361	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,410.00000	1,461	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.05	Put			1,610.00000	1,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,110.00000	2,161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,361.00000	1,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,261.00000	1,311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,910.00000	1,961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,161.00000	1,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,340.00000	4,289	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			2,840.00000	2,789	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,340.00000	1,289	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			20.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			180.00000	211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,660.00000	4,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			6,160.00000	6,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,660.00000	7,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			4,790.00000	4,739	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,290.00000	3,239	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			1,790.00000	1,739	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			299.00000	239	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			10.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			4,210.00000	4,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,710.00000	5,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			7,210.00000	7,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,040.00000	4,989	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,540.00000	3,489	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,040.00000	1,989	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.90	Call			542.00000	489	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			2.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,960.00000	4,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,460.00000	5,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,960.00000	7,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			28.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			139.00000	161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			4.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			414.00000	461	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,540.00000	2,489	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,540.00000	1,489	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,460.00000	4,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,460.00000	6,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,460.00000	8,511	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,440.00000	3,389	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,440.00000	2,389	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,440.00000	1,389	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			444.00000	389	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			4.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,560.00000	4,611	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,560.00000	6,611	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,560.00000	8,611	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,340.00000	3,289	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,340.00000	2,289	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			347.00000	289	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			7.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,660.00000	6,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.10	Put			8,660.00000	8,711	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,290.00000	2,239	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,290.00000	1,239	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,710.00000	4,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,710.00000	6,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,710.00000	8,761	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,140.00000	3,089	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,140.00000	2,089	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,140.00000	1,089	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			165.00000	89	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			25.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,860.00000	4,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,860.00000	6,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,860.00000	8,911	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,040.00000	2,989	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,040.00000	989	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,960.00000	5,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,960.00000	9,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			2,990.00000	2,939	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			1,990.00000	1,939	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			990.00000	939	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			5,010.00000	5,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			7,010.00000	7,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			9,010.00000	9,061	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.50	Call			2,940.00000	2,889	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			1,940.00000	1,889	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			940.00000	889	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			5,060.00000	5,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			7,060.00000	7,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			9,060.00000	9,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			1,840.00000	1,789	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			840.00000	789	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			5,160.00000	5,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			7,160.00000	7,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			9,160.00000	9,211	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			2,890.00000	2,839	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			1,890.00000	1,839	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			890.00000	839	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			5,110.00000	5,161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			7,110.00000	7,161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			9,110.00000	9,161	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,090.00000	3,039	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,090.00000	2,039	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,090.00000	1,039	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			124.00000	39	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			35.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,910.00000	4,961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.35	Put			6,910.00000	6,961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,910.00000	8,961	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,240.00000	3,189	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,240.00000	2,189	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,240.00000	1,189	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			253.00000	189	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			13.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,760.00000	4,811	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,760.00000	6,811	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,760.00000	8,811	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,490.00000	3,439	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,490.00000	2,439	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,490.00000	1,439	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			493.00000	439	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			3.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,510.00000	4,561	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,510.00000	6,561	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,510.00000	8,561	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,640.00000	3,589	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,640.00000	2,589	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,640.00000	1,589	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			641.00000	589	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			2.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,360.00000	4,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,360.00000	6,411	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,360.00000	8,411	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.75	Call			3,690.00000	3,639	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,690.00000	2,639	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,690.00000	1,639	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			691.00000	639	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,310.00000	4,361	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,310.00000	6,361	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,310.00000	8,361	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,390.00000	3,339	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,390.00000	2,339	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,390.00000	1,339	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			395.00000	339	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			5.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,610.00000	4,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,610.00000	6,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,610.00000	8,661	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			2,790.00000	2,739	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			790.00000	739	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			5,210.00000	5,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			9,210.00000	9,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			3,790.00000	3,739	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Put			6,210.00000	6,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			8,210.00000	8,261	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			3,740.00000	3,689	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			2,740.00000	2,689	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.70	Put		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call		1,740.00000	1,689	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call		741.00000	689	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put		1.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put		4,260.00000	4,311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put		6,260.00000	6,311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put		8,260.00000	8,311	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Call		3,940.00000	3,889	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Put		4,060.00000	4,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Put		6,060.00000	6,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Put		8,060.00000	8,111	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Call		3,990.00000	3,939	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Put		4,010.00000	4,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Put		6,010.00000	6,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Put		8,010.00000	8,061	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.40	Call		4,040.00000	3,989	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.40	Put		5,960.00000	6,011	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.40	Call		0.00000	0	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.40	Put		7,960.00000	8,011	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.58710	12.64080		16.70	9,692,067.00	770	35,360.00
£ / R On 14/12/2009 Currency Future	12.65	Call		417.00000	397	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		427.00000	460	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		345.00000	328	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		554.00000	590	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		440.00000	416	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		399.00000	429	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		398.00000	378	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		457.00000	491	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		379.00000	360	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		488.00000	523	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		329.00000	312	17.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.90	Put			588.00000	625	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			299.00000	284	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			658.00000	697	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			313.00000	298	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			622.00000	661	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			285.00000	271	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			694.00000	734	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			259.00000	247	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			769.00000	810	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			226.00000	215	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			885.00000	928	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			180.00000	171	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,089.00000	1,134	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			172.00000	164	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,131.00000	1,177	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			165.00000	157	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,174.00000	1,220	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			172.00000	164	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,131.00000	1,177	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			158.00000	150	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,217.00000	1,263	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			151.00000	144	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,260.00000	1,307	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			133.00000	127	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,392.00000	1,440	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			139.00000	132	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,348.00000	1,395	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			206.00000	196	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			965.00000	1,009	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			248.00000	235	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			807.00000	848	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			197.00000	187	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,006.00000	1,050	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			165.00000	157	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,174.00000	1,220	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			145.00000	138	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,304.00000	1,351	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			139.00000	132	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,348.00000	1,395	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			151.00000	144	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,260.00000	1,307	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			188.00000	179	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,047.00000	1,092	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			206.00000	196	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			965.00000	1,009	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			216.00000	205	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			925.00000	968	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			248.00000	235	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			807.00000	848	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			259.00000	247	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			769.00000	810	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			272.00000	259	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			731.00000	771	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			158.00000	150	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,217.00000	1,263	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			197.00000	187	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,006.00000	1,050	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			272.00000	259	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			731.00000	771	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			172.00000	164	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,131.00000	1,177	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			96.00000	92	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,756.00000	1,805	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			122.00000	117	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,482.00000	1,530	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			118.00000	112	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,527.00000	1,575	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			118.00000	112	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,527.00000	1,575	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			113.00000	108	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,572.00000	1,621	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			100.00000	96	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,710.00000	1,759	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			86.00000	82	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,895.00000	1,945	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			93.00000	89	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,802.00000	1,852	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			89.00000	85	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,849.00000	1,898	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			83.00000	79	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,942.00000	1,992	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			61.00000	58	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,320.00000	2,371	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			64.00000	60	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,273.00000	2,323	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			77.00000	73	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,036.00000	2,086	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			72.00000	68	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,131.00000	2,181	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			66.00000	63	23.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.80	Put			2,225.00000	2,276	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			57.00000	54	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,416.00000	2,467	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			53.00000	50	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,512.00000	2,563	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			49.00000	46	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,608.00000	2,659	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			37.00000	35	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,996.00000	3,048	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			113.00000	108	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,572.00000	1,621	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			104.00000	100	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,664.00000	1,712	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			133.00000	127	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,392.00000	1,440	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			77.00000	73	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,036.00000	2,086	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			109.00000	103	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,618.00000	1,666	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			80.00000	76	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,989.00000	2,039	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			75.00000	71	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,084.00000	2,133	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			69.00000	65	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,178.00000	2,228	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			51.00000	48	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,560.00000	2,611	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			139.00000	132	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,348.00000	1,395	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			128.00000	122	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,437.00000	1,485	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			109.00000	103	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,618.00000	1,666	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			80.00000	76	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,989.00000	2,039	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			59.00000	56	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,368.00000	2,419	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			75.00000	71	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,084.00000	2,133	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			55.00000	52	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,464.00000	2,515	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			89.00000	85	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,849.00000	1,898	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			61.00000	58	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,320.00000	2,371	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			93.00000	89	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,802.00000	1,852	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,342.00000	4,289	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	2	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,853.00000	2,799	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			12.00000	12	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,391.00000	1,339	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			50.00000	52	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			361.00000	344	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			521.00000	557	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			32.00000	31	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,192.00000	3,244	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			14.00000	13	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,673.00000	4,726	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			7.00000	6	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,166.00000	6,219	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	3	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,663.00000	7,716	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,791.00000	4,738	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	1	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,298.00000	3,245	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	8	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,826.00000	1,773	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			35.00000	36	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			569.00000	539	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			278.00000	302	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			44.00000	42	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,753.00000	2,805	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			17.00000	17	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,227.00000	4,280	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			8.00000	8	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,718.00000	5,771	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	4	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,213.00000	7,267	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,041.00000	4,987	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,546.00000	3,493	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,070.00000	2,017	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	29	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			722.00000	689	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			181.00000	202	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			20.00000	19	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,979.00000	4,032	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			9.00000	9	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put		5,468.00000	5,522	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	4	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,964.00000	7,017	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		329.00000	312	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		588.00000	625	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		236.00000	225	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		846.00000	888	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		122.00000	117	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,482.00000	1,530	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		216.00000	205	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		925.00000	968	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		113.00000	108	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,572.00000	1,621	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		128.00000	122	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,437.00000	1,485	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		188.00000	179	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,047.00000	1,092	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,557.00000	2,504	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		17.00000	17	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,584.00000	1,531	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		43.00000	43	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		15.00000	14	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,474.00000	4,527	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		6.00000	6	33.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,465.00000	6,518	33.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,461.00000	8,515	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,447.00000	3,394	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		6.00000	6	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,459.00000	2,406	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		18.00000	19	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,487.00000	1,434	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		46.00000	47	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		658.00000	626	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		217.00000	239	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		14.00000	14	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,574.00000	4,627	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		6.00000	5	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,565.00000	6,618	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,561.00000	8,615	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,313.00000	2,260	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		22.00000	23	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,343.00000	1,291	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		52.00000	54	16.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.35	Call			13.00000	13	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,722.00000	4,776	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			5.00000	5	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,714.00000	6,768	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			2.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,711.00000	8,764	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,348.00000	3,294	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	7	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,361.00000	2,309	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			21.00000	21	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			597.00000	567	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			256.00000	280	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			45.00000	43	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,705.00000	2,756	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			5.00000	5	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,664.00000	6,718	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,661.00000	8,714	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,149.00000	3,096	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	9	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,167.00000	2,114	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			26.00000	27	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,201.00000	1,149	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			60.00000	62	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			488.00000	461	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			348.00000	374	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			40.00000	38	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,899.00000	2,951	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			12.00000	12	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,871.00000	4,925	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			5.00000	5	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,864.00000	6,917	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,861.00000	8,914	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,001.00000	2,947	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			10.00000	10	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,021.00000	1,968	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			31.00000	31	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,060.00000	1,019	15.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			69.00000	82	15.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			36.00000	34	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,045.00000	3,097	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			11.00000	11	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,021.00000	5,074	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			4.00000	4	34.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.65	Put		7,014.00000	7,067	34.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,010.00000	9,064	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,951.00000	2,898	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		11.00000	11	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,972.00000	1,919	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	32	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,019.00000	979	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		78.00000	92	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		35.00000	33	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		3,094.00000	3,146	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		11.00000	11	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		5,070.00000	5,124	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		4.00000	4	34.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		7,064.00000	7,117	34.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		9,060.00000	9,114	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,902.00000	2,849	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		11.00000	12	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,924.00000	1,870	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		33.00000	33	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		978.00000	940	15.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		88.00000	103	15.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		33.00000	32	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		3,143.00000	3,195	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		11.00000	10	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		5,120.00000	5,173	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		4.00000	4	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		7,113.00000	7,167	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		9,110.00000	9,164	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,803.00000	2,750	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		12.00000	13	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		901.00000	864	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		110.00000	127	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		31.00000	30	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,241.00000	3,293	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		10.00000	10	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,220.00000	5,273	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,210.00000	9,264	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,875.00000	1,821	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		34.00000	34	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		939.00000	901	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		98.00000	114	15.94	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 14/12/2009 Currency Future	17.80	Call			11.00000	10	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,170.00000	5,223	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			4.00000	4	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,163.00000	7,217	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,160.00000	9,214	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,100.00000	3,046	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			9.00000	9	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,118.00000	2,066	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			27.00000	28	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,153.00000	1,102	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			63.00000	65	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			464.00000	437	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			373.00000	400	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			38.00000	36	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,947.00000	2,999	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			12.00000	11	30.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,921.00000	4,974	30.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			5.00000	4	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,914.00000	6,967	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,911.00000	8,964	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,199.00000	3,145	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	8	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,215.00000	2,162	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			24.00000	25	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,248.00000	1,196	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			57.00000	59	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			514.00000	486	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			323.00000	349	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			41.00000	39	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,850.00000	2,902	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			13.00000	12	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,822.00000	4,875	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			5.00000	5	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,814.00000	6,868	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,811.00000	8,864	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,596.00000	3,543	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	6	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,606.00000	2,553	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			16.00000	16	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,632.00000	1,579	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			41.00000	42	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			756.00000	722	16.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.05	Put			165.00000	185	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			55.00000	52	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,464.00000	2,515	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			16.00000	15	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,425.00000	4,478	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			6.00000	6	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,415.00000	6,469	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,411.00000	8,465	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,646.00000	3,592	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	5	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,656.00000	2,602	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			15.00000	15	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,680.00000	1,627	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			40.00000	40	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			791.00000	756	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			150.00000	169	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			16.00000	15	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,375.00000	4,428	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			6.00000	6	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,365.00000	6,419	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,361.00000	8,415	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,497.00000	3,443	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,508.00000	2,455	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			17.00000	18	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,535.00000	1,482	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			44.00000	45	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			689.00000	657	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			199.00000	220	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			51.00000	48	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,560.00000	2,611	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			15.00000	14	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,524.00000	4,577	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			6.00000	5	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,515.00000	6,568	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,511.00000	8,565	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,397.00000	3,344	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	7	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,410.00000	2,357	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			20.00000	20	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,439.00000	1,386	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			48.00000	49	17.55	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 14/12/2009 Currency Future	12.25	Call			627.00000	596	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			236.00000	259	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			47.00000	45	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,656.00000	2,708	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			14.00000	13	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,623.00000	4,676	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			5.00000	5	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,615.00000	6,668	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,611.00000	8,664	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,249.00000	3,195	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	8	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,264.00000	2,211	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			23.00000	24	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,296.00000	1,244	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			55.00000	56	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			541.00000	512	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			300.00000	325	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			42.00000	40	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,802.00000	2,853	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			13.00000	12	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,772.00000	4,825	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			5.00000	5	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,764.00000	6,818	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			2.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,761.00000	8,814	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,050.00000	2,997	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			10.00000	10	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,106.00000	1,060	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			66.00000	73	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			12.00000	11	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,971.00000	5,024	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,960.00000	9,014	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,754.00000	2,701	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			13.00000	14	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,777.00000	1,724	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			37.00000	37	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			863.00000	827	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			122.00000	140	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			30.00000	29	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,290.00000	3,342	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			10.00000	10	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,269.00000	5,323	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			4.00000	4	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.90	Put		7,263.00000	7,317	35.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		1.00000	1	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,260.00000	9,314	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,696.00000	3,642	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	5	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,705.00000	2,652	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		14.00000	14	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,729.00000	1,676	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		38.00000	38	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		826.00000	791	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		136.00000	154	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		16.00000	16	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,326.00000	4,379	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		6.00000	6	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,316.00000	6,369	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,311.00000	8,365	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,795.00000	3,742	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		4.00000	5	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		7.00000	6	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,216.00000	6,269	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,212.00000	8,265	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,745.00000	3,692	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		5.00000	5	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		17.00000	16	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,276.00000	4,329	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		6.00000	6	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,266.00000	6,319	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		2.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,262.00000	8,315	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,945.00000	3,891	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	4	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		19.00000	18	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,078.00000	4,131	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		7.00000	7	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,066.00000	6,120	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		3.00000	3	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,062.00000	8,115	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,994.00000	3,941	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	4	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		20.00000	19	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,029.00000	4,082	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		7.00000	7	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,017.00000	6,070	32.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.65	Call			3.00000	3	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,012.00000	8,066	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			4,044.00000	3,991	30.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	3	30.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			8.00000	7	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			5,967.00000	6,020	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			3.00000	3	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			7,962.00000	8,016	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			0.00000	4,040	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	3	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			0.00000	20	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			0.00000	3,983	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			0.00000	7	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			0.00000	5,970	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	3	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			0.00000	7,966	36.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.79340		12.84910		17.26	2,558,680.00	200	608.00
£ / R On 15/03/2010 Currency Future	12.85	Call			628.00000	599	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			629.00000	656	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			556.00000	530	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			756.00000	786	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			649.00000	618	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			600.00000	625	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			609.00000	581	17.50	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			660.00000	688	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			591.00000	563	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			691.00000	720	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			539.00000	514	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			790.00000	820	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			508.00000	484	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			858.00000	890	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			523.00000	498	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			824.00000	855	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			493.00000	469	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			893.00000	926	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			464.00000	442	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			965.00000	999	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			413.00000	393	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,114.00000	1,150	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			369.00000	351	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,270.00000	1,307	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			359.00000	341	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,309.00000	1,348	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			349.00000	332	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,350.00000	1,388	19.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.90	Call			339.00000	323	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,390.00000	1,429	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			321.00000	306	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,472.00000	1,512	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			297.00000	282	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,598.00000	1,639	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			305.00000	290	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,555.00000	1,596	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,876.00000	1,822	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			77.00000	79	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,717.00000	3,661	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			18.00000	18	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			390.00000	371	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,191.00000	1,228	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			451.00000	429	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,002.00000	1,036	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			225.00000	214	21.94	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,076.00000	2,121	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			425.00000	405	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,076.00000	1,111	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			313.00000	297	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,514.00000	1,554	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			330.00000	314	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,431.00000	1,471	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			401.00000	382	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,152.00000	1,189	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			438.00000	417	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,039.00000	1,073	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			478.00000	455	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			929.00000	962	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			379.00000	361	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,230.00000	1,267	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,373.00000	3,317	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			24.00000	24	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,397.00000	2,341	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			48.00000	48	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,478.00000	1,427	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			129.00000	133	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			792.00000	756	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			442.00000	463	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			248.00000	236	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,899.00000	1,943	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			146.00000	137	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,797.00000	2,844	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			88.00000	82	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.50	Put		3,739.00000	3,788	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		51.00000	47	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,702.00000	4,754	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,275.00000	3,219	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		26.00000	26	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,300.00000	2,244	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		51.00000	51	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,394.00000	1,342	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		145.00000	149	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		741.00000	707	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		492.00000	514	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		236.00000	225	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,987.00000	2,031	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		139.00000	130	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,890.00000	2,937	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		84.00000	78	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,835.00000	3,884	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		48.00000	45	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,799.00000	4,852	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,178.00000	3,122	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		28.00000	28	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,204.00000	2,148	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		55.00000	54	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,310.00000	1,260	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		161.00000	166	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		694.00000	662	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		545.00000	568	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		131.00000	123	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,982.00000	3,030	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		80.00000	74	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,931.00000	3,981	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		46.00000	42	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,897.00000	4,949	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,080.00000	3,024	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		31.00000	31	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,107.00000	2,052	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		58.00000	58	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,229.00000	1,179	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		180.00000	185	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		215.00000	204	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,166.00000	2,211	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		125.00000	117	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,076.00000	3,123	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		76.00000	71	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,027.00000	4,077	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.80	Call			43.00000	40	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,994.00000	5,047	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,933.00000	2,877	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	34	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,967.00000	1,913	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			68.00000	70	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,120.00000	1,076	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			220.00000	232	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			198.00000	187	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,299.00000	2,344	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			115.00000	108	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,216.00000	3,265	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			70.00000	65	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,171.00000	4,221	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			40.00000	37	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,141.00000	5,194	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,031.00000	2,975	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	32	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,059.00000	2,005	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			60.00000	62	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,189.00000	1,144	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			190.00000	200	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			210.00000	199	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,211.00000	2,255	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			122.00000	114	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,122.00000	3,170	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			74.00000	69	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,075.00000	4,125	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			42.00000	39	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,043.00000	5,096	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,324.00000	3,268	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			25.00000	25	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,349.00000	2,293	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			50.00000	49	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,436.00000	1,384	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			137.00000	141	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			766.00000	731	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			467.00000	488	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			242.00000	230	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,943.00000	1,987	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			142.00000	134	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,843.00000	2,890	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			86.00000	80	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,787.00000	3,836	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			50.00000	46	25.86	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	17.55	Put		4,751.00000	4,803	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,129.00000	3,073	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		30.00000	29	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,156.00000	2,100	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		56.00000	56	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,269.00000	1,219	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		170.00000	176	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		671.00000	640	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		572.00000	596	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		220.00000	209	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,121.00000	2,166	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		128.00000	120	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,029.00000	3,077	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		78.00000	72	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,979.00000	4,029	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		44.00000	41	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,945.00000	4,998	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,226.00000	3,170	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		27.00000	27	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,252.00000	2,196	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		53.00000	53	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,352.00000	1,301	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		153.00000	157	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		717.00000	684	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		518.00000	541	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		231.00000	219	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		2,032.00000	2,076	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		135.00000	127	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,936.00000	2,983	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		82.00000	76	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,883.00000	3,933	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		47.00000	44	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,848.00000	4,900	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,982.00000	2,926	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		33.00000	33	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,013.00000	1,959	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		64.00000	66	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,154.00000	1,109	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		205.00000	216	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		204.00000	193	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,255.00000	2,299	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		118.00000	111	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,169.00000	3,217	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		72.00000	67	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,123.00000	4,173	25.26	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	17.90	Call			41.00000	38	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,092.00000	5,145	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			379.00000	361	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,230.00000	1,267	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,570.00000	3,514	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			20.00000	20	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,591.00000	2,535	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			42.00000	42	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,652.00000	1,599	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			103.00000	106	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			900.00000	862	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			351.00000	368	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			274.00000	261	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,725.00000	1,768	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			163.00000	154	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,614.00000	2,660	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			97.00000	90	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,548.00000	3,597	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			57.00000	53	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,508.00000	4,560	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			21.00000	20	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,472.00000	6,527	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			10.00000	10	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,461.00000	8,516	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,422.00000	3,366	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			23.00000	23	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,446.00000	2,390	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			47.00000	46	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,521.00000	1,469	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			122.00000	126	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			818.00000	781	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			419.00000	438	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			150.00000	141	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,751.00000	2,798	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			53.00000	49	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,654.00000	4,705	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			20.00000	19	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,621.00000	6,676	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			10.00000	9	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,610.00000	8,665	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			20.00000	19	28.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,720.00000	6,775	28.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			9.00000	8	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,710.00000	8,765	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			19.00000	18	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 15/03/2010 Currency Future	19.60	Put			6,770.00000	6,825	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			9.00000	8	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,760.00000	8,815	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			18.00000	18	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,919.00000	6,974	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			8.00000	7	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,909.00000	8,964	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			18.00000	17	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,019.00000	7,074	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			7.00000	7	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,008.00000	9,063	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			18.00000	17	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,069.00000	7,123	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			7.00000	7	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,058.00000	9,113	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			17.00000	17	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,118.00000	7,173	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			7.00000	6	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,108.00000	9,163	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,835.00000	2,779	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			36.00000	36	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,053.00000	1,011	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			254.00000	268	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			110.00000	102	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,311.00000	3,359	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			38.00000	35	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,239.00000	5,292	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			17.00000	16	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,218.00000	7,273	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			7.00000	6	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,207.00000	9,263	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			18.00000	17	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,969.00000	7,024	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			8.00000	7	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,959.00000	9,014	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			19.00000	18	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,820.00000	6,875	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			8.00000	8	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,809.00000	8,864	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,471.00000	3,415	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			22.00000	22	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,494.00000	2,438	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			45.00000	45	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,565.00000	1,512	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			116.00000	119	16.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.40	Call			845.00000	807	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			395.00000	414	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			154.00000	145	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,705.00000	2,752	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			54.00000	50	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,605.00000	4,657	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			20.00000	19	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,571.00000	6,626	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			10.00000	9	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,561.00000	8,616	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,619.00000	3,563	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			20.00000	19	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,640.00000	2,584	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			41.00000	41	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,696.00000	1,643	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			97.00000	100	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			930.00000	890	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			330.00000	347	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			168.00000	158	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,569.00000	2,615	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			59.00000	55	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,460.00000	4,511	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			21.00000	20	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,422.00000	6,477	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			11.00000	10	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,412.00000	8,467	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,668.00000	3,612	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			19.00000	18	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,689.00000	2,633	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			40.00000	39	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,741.00000	1,688	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			92.00000	94	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			959.00000	919	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			310.00000	326	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			172.00000	162	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,523.00000	2,569	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			61.00000	56	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,412.00000	4,463	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			22.00000	21	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,373.00000	6,427	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			11.00000	10	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,362.00000	8,417	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,520.00000	3,464	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			21.00000	21	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,543.00000	2,487	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.35	Put			44.00000	43	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,608.00000	1,556	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			109.00000	112	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			872.00000	834	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			373.00000	391	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			159.00000	149	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,660.00000	2,706	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			56.00000	52	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,557.00000	4,608	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			21.00000	20	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,522.00000	6,576	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			10.00000	9	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,511.00000	8,566	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			20.00000	19	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,671.00000	6,726	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			9.00000	9	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,660.00000	8,715	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,787.00000	2,730	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			37.00000	37	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,831.00000	1,777	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			82.00000	84	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,021.00000	980	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			272.00000	286	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			107.00000	100	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,358.00000	3,406	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			37.00000	34	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,288.00000	5,341	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			17.00000	16	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,268.00000	7,323	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			6.00000	6	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,257.00000	9,312	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,738.00000	2,682	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			39.00000	38	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,786.00000	1,732	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			86.00000	89	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			990.00000	949	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			291.00000	306	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			104.00000	97	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,405.00000	3,454	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			36.00000	33	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,337.00000	5,390	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			17.00000	16	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,317.00000	7,372	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			6.00000	6	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,307.00000	9,362	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.00	Call			2,884.00000	2,828	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			35.00000	35	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,921.00000	1,868	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			72.00000	74	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,086.00000	1,043	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			237.00000	250	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			573.00000	546	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			724.00000	753	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			112.00000	105	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,263.00000	3,312	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			39.00000	36	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,190.00000	5,243	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			17.00000	16	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,168.00000	7,223	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			7.00000	6	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,158.00000	9,213	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,816.00000	3,760	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			17.00000	16	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			187.00000	177	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,388.00000	2,433	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			66.00000	61	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,267.00000	4,318	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			23.00000	22	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,224.00000	6,278	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			12.00000	11	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,213.00000	8,268	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			177.00000	167	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,478.00000	2,524	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			63.00000	58	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,363.00000	4,414	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			22.00000	21	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,323.00000	6,378	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			12.00000	11	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,312.00000	8,367	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,766.00000	3,710	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			17.00000	17	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			182.00000	172	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,433.00000	2,479	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			64.00000	59	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,315.00000	4,366	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			23.00000	21	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,273.00000	6,328	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			12.00000	11	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,263.00000	8,318	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,914.00000	3,858	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 15/03/2010 Currency Future	8.95	Put		15.00000	15	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		24.00000	23	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,125.00000	6,179	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		13.00000	12	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,114.00000	8,169	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		4,013.00000	3,957	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		14.00000	14	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		24.00000	23	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,025.00000	6,080	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		14.00000	13	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,015.00000	8,070	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,964.00000	3,908	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		15.00000	14	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		24.00000	23	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,075.00000	6,130	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		14.00000	13	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,064.00000	8,119	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		4,062.00000	4,007	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		13.00000	13	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		25.00000	24	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		5,976.00000	6,030	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		14.00000	13	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		7,965.00000	8,020	30.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.99860	13.05540		17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		807.00000	779	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		802.00000	830	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		735.00000	709	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		930.00000	960	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		827.00000	798	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		772.00000	799	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,085.00000	1,048	16.91	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		479.00000	500	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		788.00000	761	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		833.00000	862	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		686.00000	661	18.62	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,030.00000	1,063	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		444.00000	428	20.61	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,789.00000	1,829	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		134.00000	127	25.08	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,578.00000	4,629	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		770.00000	743	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		865.00000	894	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		718.00000	693	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		963.00000	994	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		702.00000	677	18.52	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	13.35	Put			996.00000	1,028	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			670.00000	646	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,065.00000	1,098	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			640.00000	617	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,135.00000	1,169	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			586.00000	564	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,280.00000	1,316	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			525.00000	506	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,470.00000	1,507	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			514.00000	495	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,509.00000	1,547	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			493.00000	475	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,587.00000	1,626	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			482.00000	465	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,627.00000	1,666	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			453.00000	437	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,748.00000	1,788	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			463.00000	446	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,707.00000	1,747	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			560.00000	540	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,355.00000	1,391	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			626.00000	604	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,171.00000	1,205	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			599.00000	577	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,243.00000	1,278	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			612.00000	590	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,207.00000	1,242	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			548.00000	528	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,393.00000	1,430	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			503.00000	485	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,548.00000	1,586	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			472.00000	455	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,667.00000	1,707	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			537.00000	517	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,431.00000	1,468	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			573.00000	552	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,317.00000	1,353	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			537.00000	517	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,431.00000	1,468	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			548.00000	528	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,393.00000	1,430	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			599.00000	577	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,243.00000	1,278	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			655.00000	632	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,100.00000	1,133	18.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.60	Call			410.00000	395	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,955.00000	1,996	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,139.00000	1,101	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			434.00000	453	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			891.00000	859	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			685.00000	711	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			305.00000	293	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,599.00000	2,644	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			206.00000	198	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,501.00000	3,549	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			142.00000	135	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,437.00000	4,487	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			96.00000	90	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,391.00000	5,442	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,167.00000	1,129	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			412.00000	430	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			913.00000	881	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			658.00000	682	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			311.00000	299	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,556.00000	2,600	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			210.00000	201	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,454.00000	3,503	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			145.00000	138	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,390.00000	4,440	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			98.00000	92	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,342.00000	5,394	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,471.00000	4,415	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			16.00000	16	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,011.00000	2,954	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			56.00000	56	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,647.00000	1,598	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			191.00000	199	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			226.00000	217	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,271.00000	3,318	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			129.00000	122	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,673.00000	4,723	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			72.00000	67	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,117.00000	6,169	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			34.00000	32	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,578.00000	7,633	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,913.00000	4,856	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			7.00000	7	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,449.00000	3,392	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			43.00000	43	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,014.00000	1,962	16.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put			108.00000	113	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			983.00000	949	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			578.00000	601	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			270.00000	259	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,864.00000	2,910	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			154.00000	147	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,249.00000	4,299	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			86.00000	81	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,680.00000	5,732	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			42.00000	40	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,137.00000	7,191	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,160.00000	5,103	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	5	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,693.00000	3,636	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			38.00000	37	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,242.00000	2,185	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			87.00000	87	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,112.00000	1,074	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			456.00000	476	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			299.00000	287	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,643.00000	2,688	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			169.00000	162	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,014.00000	4,064	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			94.00000	89	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,439.00000	5,490	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			48.00000	45	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,893.00000	6,947	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,595.00000	3,538	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	40	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,625.00000	2,568	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			69.00000	69	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,725.00000	1,676	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			170.00000	177	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,059.00000	1,022	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			503.00000	524	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			427.00000	411	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,871.00000	1,912	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			287.00000	275	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,731.00000	2,776	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			195.00000	187	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,640.00000	3,688	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,721.00000	2,664	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			66.00000	66	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,806.00000	1,755	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			150.00000	156	16.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.40	Call			202.00000	194	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,547.00000	3,595	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			139.00000	133	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,484.00000	4,534	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,742.00000	3,685	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			37.00000	36	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,769.00000	2,712	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			64.00000	64	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,846.00000	1,796	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			141.00000	147	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			131.00000	125	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,626.00000	4,676	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			387.00000	373	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,081.00000	2,124	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			259.00000	249	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,954.00000	3,000	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			178.00000	171	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,873.00000	3,922	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			121.00000	115	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,816.00000	4,866	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			352.00000	339	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,297.00000	2,341	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			235.00000	225	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,180.00000	3,227	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			164.00000	157	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,108.00000	4,158	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			110.00000	104	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,054.00000	5,105	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,351.00000	3,294	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	46	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,385.00000	2,328	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			80.00000	80	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,533.00000	1,485	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			227.00000	236	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			936.00000	903	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			631.00000	655	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			318.00000	305	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,512.00000	2,556	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			214.00000	205	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,408.00000	3,456	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			148.00000	141	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,343.00000	4,393	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			100.00000	94	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,294.00000	5,345	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,206.00000	3,148	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.90	Put		50.00000	50	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,423.00000	1,376	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		267.00000	278	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		869.00000	838	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		714.00000	740	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,157.00000	3,100	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		52.00000	51	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,195.00000	2,138	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		89.00000	89	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,387.00000	1,341	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		282.00000	293	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		848.00000	818	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		743.00000	769	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		292.00000	281	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,687.00000	2,732	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		199.00000	190	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,593.00000	3,642	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		137.00000	130	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,531.00000	4,581	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		92.00000	87	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,487.00000	5,538	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,060.00000	3,003	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		55.00000	54	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,100.00000	2,047	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		94.00000	98	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,317.00000	1,275	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		312.00000	327	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		281.00000	269	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,775.00000	2,821	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		192.00000	184	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,686.00000	3,735	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		89.00000	84	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,584.00000	5,635	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,963.00000	2,906	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		58.00000	57	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,255.00000	1,215	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		350.00000	366	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		185.00000	177	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,779.00000	3,829	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		126.00000	120	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,721.00000	4,771	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,254.00000	3,197	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		49.00000	48	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,290.00000	2,233	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		84.00000	84	16.58	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 14/06/2010 Currency Future	11.85	Call			1,459.00000	1,412	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			253.00000	263	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,400.00000	3,343	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	44	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,433.00000	2,376	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	77	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,570.00000	1,522	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			215.00000	223	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			959.00000	926	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			604.00000	627	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			324.00000	311	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,469.00000	2,513	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			218.00000	209	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,362.00000	3,410	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			151.00000	144	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,296.00000	4,346	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			102.00000	96	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,246.00000	5,297	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,433.00000	2,376	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	77	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,570.00000	1,522	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			215.00000	223	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			959.00000	926	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			604.00000	627	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			324.00000	311	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,469.00000	2,513	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,108.00000	3,051	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	53	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,147.00000	2,090	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			92.00000	92	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,352.00000	1,307	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			297.00000	308	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			91.00000	85	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,535.00000	5,587	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,057.00000	2,004	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			101.00000	105	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,286.00000	1,245	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			331.00000	346	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			275.00000	264	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,820.00000	2,865	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			188.00000	180	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,733.00000	3,782	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			87.00000	82	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,632.00000	5,684	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,546.00000	3,489	21.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.55	Put		41.00000	41	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,577.00000	2,520	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		71.00000	71	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,686.00000	1,636	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		180.00000	188	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,033.00000	997	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		527.00000	549	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		346.00000	332	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,340.00000	2,383	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		231.00000	221	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,225.00000	3,273	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		161.00000	154	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,156.00000	4,205	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		108.00000	102	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,102.00000	5,153	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		58.00000	54	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,552.00000	6,605	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		20.00000	19	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,515.00000	8,571	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,481.00000	2,424	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		75.00000	75	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,608.00000	1,560	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		203.00000	211	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		55.00000	51	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,649.00000	6,703	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		19.00000	18	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,614.00000	8,670	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		52.00000	49	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,747.00000	6,800	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		18.00000	17	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,713.00000	8,769	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,303.00000	3,246	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		47.00000	47	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,337.00000	2,280	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		82.00000	82	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,495.00000	1,448	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		240.00000	250	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		254.00000	244	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,999.00000	3,045	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		119.00000	113	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,863.00000	4,914	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		51.00000	48	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,795.00000	6,849	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		18.00000	17	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,762.00000	8,818	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.95	Call			2,195.00000	2,138	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			89.00000	89	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,387.00000	1,341	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			282.00000	293	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			848.00000	818	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			743.00000	769	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			240.00000	230	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,134.00000	3,181	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			112.00000	106	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,007.00000	5,057	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			47.00000	44	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,942.00000	6,996	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			16.00000	16	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,911.00000	8,967	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			240.00000	230	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,134.00000	3,181	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			46.00000	43	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,990.00000	7,044	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			16.00000	15	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,961.00000	9,017	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			222.00000	213	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,317.00000	3,364	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			104.00000	98	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,198.00000	5,249	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			15.00000	14	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,109.00000	9,165	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,915.00000	2,857	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			59.00000	59	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,971.00000	1,919	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			116.00000	121	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,225.00000	1,186	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			370.00000	387	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			752.00000	726	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			897.00000	927	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			41.00000	39	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,186.00000	7,240	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			14.00000	14	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,159.00000	9,215	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,818.00000	2,761	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			62.00000	62	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,888.00000	1,836	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			132.00000	138	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			39.00000	37	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,284.00000	7,338	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			14.00000	13	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.30	Put		9,258.00000	9,314	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,866.00000	2,809	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		61.00000	60	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,929.00000	1,878	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		124.00000	129	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,196.00000	1,157	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		391.00000	408	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		40.00000	38	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,235.00000	7,289	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		14.00000	13	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,209.00000	9,265	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		106.00000	100	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,150.00000	5,201	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		44.00000	41	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,088.00000	7,142	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		15.00000	14	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,060.00000	9,116	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		244.00000	234	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,089.00000	3,136	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		114.00000	108	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,959.00000	5,009	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		17.00000	16	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,861.00000	8,917	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,644.00000	3,587	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		39.00000	39	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,673.00000	2,616	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		68.00000	67	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,765.00000	1,715	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		160.00000	166	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		61.00000	57	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,455.00000	6,508	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		22.00000	21	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,416.00000	8,472	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		62.00000	58	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,407.00000	6,459	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		22.00000	21	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,367.00000	8,422	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,498.00000	3,441	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		42.00000	42	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,529.00000	2,472	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		73.00000	73	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,008.00000	973	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		552.00000	574	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		56.00000	52	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,601.00000	6,654	26.45	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 14/06/2010 Currency Future	21.60	Call			20.00000	19	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,564.00000	8,620	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			264.00000	254	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,909.00000	2,955	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			124.00000	117	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,768.00000	4,819	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			53.00000	50	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,698.00000	6,751	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			19.00000	18	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,663.00000	8,719	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			249.00000	239	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,044.00000	3,090	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			116.00000	110	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,911.00000	4,962	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			49.00000	46	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,844.00000	6,898	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			17.00000	16	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,812.00000	8,868	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			38.00000	36	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,333.00000	7,388	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			13.00000	13	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,308.00000	9,364	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			45.00000	42	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,039.00000	7,093	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			16.00000	15	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,010.00000	9,066	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,840.00000	3,783	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			35.00000	34	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			67.00000	62	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,262.00000	6,314	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			24.00000	23	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,219.00000	8,274	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			64.00000	59	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,358.00000	6,411	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			23.00000	22	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,317.00000	8,373	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,791.00000	3,734	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			36.00000	35	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			65.00000	61	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,310.00000	6,362	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			23.00000	22	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,268.00000	8,324	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,938.00000	3,881	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			33.00000	32	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			331.00000	318	22.02	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	15.15	Put		2,426.00000	2,470	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		70.00000	66	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,165.00000	6,217	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		25.00000	24	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,120.00000	8,176	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		4,036.00000	3,979	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		31.00000	31	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		74.00000	69	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,069.00000	6,120	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		27.00000	26	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,021.00000	8,077	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,987.00000	3,930	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		32.00000	31	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		338.00000	325	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,383.00000	2,426	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		158.00000	150	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,202.00000	4,252	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		26.00000	25	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,071.00000	8,126	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		4,084.00000	4,028	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		29.00000	30	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		75.00000	71	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		6,020.00000	6,072	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		27.00000	26	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		7,972.00000	8,028	26.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			10.91030	10.87990		16.59	125,446,629.40	11,498	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		57.00000	10	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		77.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		18.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		188.00000	140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		40.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		110.00000	40	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		5.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		326.00000	290	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		8.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		278.00000	240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		4.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		374.00000	340	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		2.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		423.00000	390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		1.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		621.00000	590	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		1.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		521.00000	490	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.55	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			670.00000	640	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			720.00000	690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			1.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			571.00000	540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			770.00000	740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			1.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			521.00000	490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			8.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			278.00000	240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			27.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			147.00000	90	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			12.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			232.00000	190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			770.00000	740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			820.00000	790	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			720.00000	690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	16.59	0.00	100	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,620.00000	1,590	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			2.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			472.00000	440	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			1.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			571.00000	540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			2.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			472.00000	440	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			920.00000	890	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			970.00000	940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			870.00000	840	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			1,020.00000	990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,120.00000	1,090	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			1,070.00000	1,040	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,170.00000	1,140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.10	Put			1,220.00000	1,190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,520.00000	1,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,420.00000	1,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,370.00000	1,340	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,570.00000	1,540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,720.00000	1,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,770.00000	1,740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,920.00000	1,890	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			2,120.00000	2,090	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,320.00000	2,290	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,270.00000	2,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,270.00000	2,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,620.00000	2,590	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,670.00000	2,640	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,570.00000	2,540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,520.00000	2,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,470.00000	2,440	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,470.00000	2,440	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,370.00000	2,340	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,820.00000	2,790	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,970.00000	2,940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			3,020.00000	2,990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,720.00000	2,690	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,420.00000	2,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,420.00000	2,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,520.00000	2,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,170.00000	2,140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,870.00000	2,840	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,770.00000	2,740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			3,020.00000	2,990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			3,070.00000	3,040	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			3,120.00000	3,090	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,220.00000	3,190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,920.00000	2,890	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,220.00000	2,190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,320.00000	3,290	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,970.00000	3,940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,920.00000	2,890	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,220.00000	3,190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,420.00000	3,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,520.00000	3,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,620.00000	3,590	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,720.00000	3,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,720.00000	2,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,420.00000	3,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.40	Put		3,520.00000	3,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,820.00000	1,790	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,920.00000	1,890	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		2,020.00000	1,990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,670.00000	2,640	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		3,170.00000	3,140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		3,270.00000	3,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,370.00000	3,340	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		2,220.00000	2,190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		2,020.00000	1,990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,970.00000	1,940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		2,070.00000	2,040	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,970.00000	2,940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		2,170.00000	2,140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,770.00000	2,740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,870.00000	1,840	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,720.00000	1,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,470.00000	1,440	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,670.00000	1,640	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,270.00000	1,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,470.00000	1,440	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,970.00000	1,940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,220.00000	1,190	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,320.00000	1,290	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,270.00000	1,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,770.00000	1,740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,480.00000	4,510	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			2,980.00000	3,010	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,480.00000	1,510	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,520.00000	4,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			6,020.00000	5,990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,520.00000	7,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			4,780.00000	4,810	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,280.00000	3,310	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			1,780.00000	1,810	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			287.00000	310	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			7.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			4,220.00000	4,190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,720.00000	5,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			7,220.00000	7,190	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			4,930.00000	4,960	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,430.00000	3,460	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			1,930.00000	1,960	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			432.00000	460	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			2.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			4,070.00000	4,040	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,570.00000	5,540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.95	Put			7,070.00000	7,040	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			1,020.00000	990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			970.00000	940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			153.00000	160	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			23.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			80.00000	60	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			50.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			195.00000	210	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			15.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			114.00000	110	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			34.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			3,880.00000	3,910	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			2,880.00000	2,910	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			1,880.00000	1,910	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			880.00000	910	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			4,120.00000	4,090	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			6,120.00000	6,090	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			8,120.00000	8,090	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			3,730.00000	3,760	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			2,730.00000	2,760	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			1,730.00000	1,760	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			730.00000	760	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,270.00000	4,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,270.00000	6,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,270.00000	8,240	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,630.00000	3,660	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,630.00000	2,660	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.25	Call			1,630.00000	1,660	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			630.00000	660	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,370.00000	4,340	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,370.00000	6,340	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,370.00000	8,340	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,580.00000	3,610	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,580.00000	2,610	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,580.00000	1,610	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			580.00000	610	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			1.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,420.00000	4,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,420.00000	6,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,420.00000	8,390	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,380.00000	3,410	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,380.00000	2,410	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,380.00000	1,410	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			383.00000	410	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			3.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,620.00000	4,590	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,620.00000	6,590	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,620.00000	8,590	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,330.00000	3,360	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,330.00000	2,360	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,330.00000	1,360	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			334.00000	360	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.55	Put			4.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,670.00000	4,640	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,670.00000	6,640	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,670.00000	8,640	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,280.00000	2,310	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,280.00000	1,310	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,720.00000	4,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,720.00000	6,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,720.00000	8,690	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,180.00000	3,210	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,180.00000	2,210	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,180.00000	1,210	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,820.00000	4,790	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,820.00000	6,790	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,820.00000	8,790	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,230.00000	3,260	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,230.00000	2,260	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,230.00000	1,260	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			240.00000	260	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			10.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,770.00000	4,740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,770.00000	6,740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,770.00000	8,740	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,480.00000	3,510	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.40	Call			2,480.00000	2,510	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			481.00000	510	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,520.00000	6,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,520.00000	8,490	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,680.00000	3,710	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,680.00000	2,710	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,680.00000	1,710	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			680.00000	710	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,320.00000	4,290	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,320.00000	6,290	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,320.00000	8,290	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			3,830.00000	3,860	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			2,830.00000	2,860	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			1,830.00000	1,860	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			830.00000	860	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			4,170.00000	4,140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			6,170.00000	6,140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			8,170.00000	8,140	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,430.00000	2,460	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,430.00000	1,460	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,570.00000	4,540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,570.00000	6,540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.45	Put		8,570.00000	8,540	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Call		3,980.00000	4,010	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Call		1,980.00000	2,010	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Call		980.00000	1,010	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Put		4,020.00000	3,990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Put		8,020.00000	7,990	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Call		3,930.00000	3,960	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Call		2,930.00000	2,960	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Call		930.00000	960	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Put		6,070.00000	6,040	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Put		8,070.00000	8,040	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.85	Call		0.00000	4,060	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.85	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.85	Call		0.00000	3,060	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.85	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.85	Call		0.00000	2,060	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.85	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	1,060	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.85	Put		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.85	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.85	Put		0.00000	5,940	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.85	Call		0.00000	0	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.85	Put		0.00000	7,940	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.08530	11.05660		16.49	55,426.50	5	30,990.00
€ / R On 14/12/2009 Currency Future	11.05	Call		367.00000	381	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		360.00000	346	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		293.00000	304	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		487.00000	469	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		347.00000	361	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		390.00000	375	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		328.00000	341	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		421.00000	405	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		107.00000	107	20.21	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,251.00000	1,222	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		14.00000	13	27.11	0.00	0	12,744.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.60	Put		3,557.00000	3,528	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		248.00000	257	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		592.00000	572	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		262.00000	272	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		556.00000	537	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		81.00000	79	21.18	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,524.00000	1,494	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		222.00000	230	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		666.00000	644	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		179.00000	184	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		822.00000	798	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		199.00000	205	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		743.00000	720	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		170.00000	174	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		863.00000	839	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		161.00000	165	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		904.00000	879	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		189.00000	194	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		782.00000	759	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		145.00000	148	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		988.00000	962	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		235.00000	243	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		628.00000	608	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		310.00000	322	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		454.00000	437	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		153.00000	156	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		946.00000	920	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		277.00000	288	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		521.00000	502	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		211.00000	217	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		704.00000	682	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		131.00000	133	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,074.00000	1,047	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		124.00000	126	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,118.00000	1,090	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		118.00000	119	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,162.00000	1,134	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		138.00000	140	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,031.00000	1,005	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		113.00000	113	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,206.00000	1,178	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		102.00000	102	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,295.00000	1,267	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		77.00000	76	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,570.00000	1,540	21.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.45	Call			84.00000	83	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,478.00000	1,448	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			88.00000	88	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,432.00000	1,402	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			70.00000	69	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,664.00000	1,633	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			67.00000	66	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,711.00000	1,680	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			65.00000	63	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,758.00000	1,727	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			62.00000	60	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,805.00000	1,775	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			52.00000	50	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,996.00000	1,965	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			44.00000	42	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,187.00000	2,156	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			36.00000	35	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,380.00000	2,349	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			40.00000	38	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,283.00000	2,253	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			38.00000	36	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,331.00000	2,301	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			38.00000	36	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,331.00000	2,301	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			29.00000	28	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,622.00000	2,592	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			28.00000	27	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,671.00000	2,641	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			30.00000	29	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,574.00000	2,544	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			32.00000	30	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,525.00000	2,495	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			33.00000	32	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,477.00000	2,446	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			32.00000	30	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,525.00000	2,495	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			35.00000	33	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,428.00000	2,398	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			24.00000	23	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,818.00000	2,788	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			42.00000	40	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,235.00000	2,204	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			11.00000	11	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,805.00000	3,776	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			27.00000	26	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Put			2,720.00000	2,690	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			23.00000	22	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,916.00000	2,886	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			21.00000	20	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,014.00000	2,985	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			19.00000	18	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,113.00000	3,083	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			18.00000	17	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,211.00000	3,182	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			40.00000	38	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,283.00000	2,253	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			36.00000	35	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,380.00000	2,349	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			26.00000	24	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,769.00000	2,739	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			23.00000	23	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,867.00000	2,837	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			22.00000	21	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,965.00000	2,935	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			50.00000	48	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,044.00000	2,013	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			46.00000	44	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,139.00000	2,108	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			29.00000	28	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,622.00000	2,592	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			46.00000	44	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,139.00000	2,108	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			24.00000	23	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,818.00000	2,788	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			48.00000	46	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,091.00000	2,060	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			26.00000	24	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,769.00000	2,739	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			23.00000	23	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,867.00000	2,837	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			20.00000	19	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,063.00000	3,034	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			21.00000	20	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,014.00000	2,985	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			55.00000	52	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,948.00000	1,917	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			57.00000	55	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,900.00000	1,869	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			48.00000	46	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,091.00000	2,060	23.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Call			30.00000	29	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,574.00000	2,544	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			57.00000	55	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,900.00000	1,869	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			59.00000	57	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,853.00000	1,822	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			50.00000	48	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,044.00000	2,013	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			74.00000	72	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,617.00000	1,587	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			93.00000	92	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,386.00000	1,357	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			70.00000	69	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,664.00000	1,633	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			97.00000	97	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,341.00000	1,312	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			88.00000	88	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,432.00000	1,402	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			74.00000	72	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,617.00000	1,587	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			592.00000	612	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			185.00000	177	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			13.00000	13	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,607.00000	3,578	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			731.00000	753	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			124.00000	118	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			416.00000	432	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			310.00000	297	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			12.00000	12	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,706.00000	3,677	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,535.00000	1,561	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			28.00000	26	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			7.00000	7	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,501.00000	4,472	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	3	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,997.00000	5,968	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	35.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,495.00000	7,466	35.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,828.00000	1,855	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	19	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			529.00000	548	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			222.00000	212	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	9	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,202.00000	4,173	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			4.00000	3	32.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.75	Put		5,697.00000	5,668	32.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		2.00000	2	34.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,195.00000	7,166	34.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		107.00000	107	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,251.00000	1,222	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		1,975.00000	2,002	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		19.00000	17	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		625.00000	646	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		168.00000	160	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		10.00000	10	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		4,053.00000	4,024	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		4.00000	4	31.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,547.00000	5,518	31.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		2.00000	2	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,045.00000	7,016	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,260.00000	3,288	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	3	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,269.00000	2,297	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	11	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,292.00000	1,319	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		36.00000	34	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		499.00000	517	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		242.00000	232	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		12.00000	12	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,755.00000	3,726	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		6.00000	6	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,750.00000	4,721	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,360.00000	3,388	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,368.00000	2,395	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	10	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,389.00000	1,415	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		32.00000	30	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		560.00000	579	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		203.00000	194	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		13.00000	12	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,656.00000	3,627	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		7.00000	6	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,650.00000	4,621	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,409.00000	3,438	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	2	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,417.00000	2,445	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	9	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,437.00000	1,464	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		31.00000	29	18.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Call			7.00000	7	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,600.00000	4,571	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,160.00000	3,189	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			4.00000	3	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,171.00000	2,198	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			15.00000	13	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,196.00000	1,223	16.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			40.00000	37	16.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			443.00000	459	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			286.00000	274	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			11.00000	11	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,854.00000	3,826	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			6.00000	6	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,849.00000	4,820	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,061.00000	3,089	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	4	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,073.00000	2,100	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			17.00000	15	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,101.00000	1,127	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			44.00000	42	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			391.00000	406	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			334.00000	321	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			10.00000	10	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,954.00000	3,925	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			5.00000	5	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,949.00000	4,920	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,961.00000	2,990	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			5.00000	4	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,010.00000	1,036	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			54.00000	51	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			5.00000	5	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,049.00000	5,020	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,011.00000	3,039	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	4	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,025.00000	2,051	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			18.00000	16	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,053.00000	1,080	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			47.00000	44	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	10	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,003.00000	3,975	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			5.00000	5	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,999.00000	4,970	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,210.00000	3,238	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			4.00000	3	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,220.00000	2,247	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	8.85	Put		14.00000	12	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,244.00000	1,271	17.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		38.00000	35	17.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		470.00000	488	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		264.00000	252	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		6.00000	6	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,799.00000	4,770	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,310.00000	3,338	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	3	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,318.00000	2,346	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	11	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,341.00000	1,367	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		34.00000	32	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		6.00000	6	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,700.00000	4,671	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,459.00000	3,488	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	2	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,466.00000	2,494	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	9	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,486.00000	1,513	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		29.00000	27	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		7.00000	7	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,550.00000	4,521	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,459.00000	3,488	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	2	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,559.00000	3,587	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	2	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,565.00000	2,593	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		8.00000	7	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,583.00000	1,610	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		27.00000	25	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		694.00000	716	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		138.00000	131	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		15.00000	14	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,458.00000	3,429	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		7.00000	7	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,451.00000	4,422	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,758.00000	3,787	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,763.00000	2,791	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		6.00000	6	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,779.00000	1,806	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		22.00000	20	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		845.00000	869	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		89.00000	84	16.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.30	Call			17.00000	17	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,260.00000	3,231	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			8.00000	8	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,252.00000	4,223	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,858.00000	3,887	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	1	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,862.00000	2,890	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			5.00000	5	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,877.00000	1,904	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			20.00000	18	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			926.00000	951	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			70.00000	66	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			18.00000	18	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,162.00000	3,132	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			9.00000	9	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,152.00000	4,124	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	3	33.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,146.00000	6,117	33.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,144.00000	8,116	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	3	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,246.00000	6,217	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,244.00000	8,216	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,659.00000	3,687	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	2	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,664.00000	2,692	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			7.00000	6	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,681.00000	1,708	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			24.00000	22	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			768.00000	791	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			111.00000	106	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	8	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,351.00000	4,322	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	2	33.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,346.00000	6,317	33.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,344.00000	8,315	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,446.00000	6,417	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,444.00000	8,415	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,596.00000	6,567	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	36.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.65	Put		8,594.00000	8,565	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,696.00000	6,667	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,694.00000	8,665	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		2.00000	2	34.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,845.00000	6,817	34.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	0	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,844.00000	8,815	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	2	34.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,795.00000	6,767	34.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	0	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,794.00000	8,765	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		2.00000	2	33.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,546.00000	6,517	33.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,544.00000	8,515	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,808.00000	3,837	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	1	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,812.00000	2,841	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		6.00000	5	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		885.00000	910	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		79.00000	75	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	3	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,196.00000	6,167	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,194.00000	8,166	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,709.00000	3,737	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,713.00000	2,741	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		7.00000	6	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,730.00000	1,757	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		23.00000	21	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		806.00000	830	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		99.00000	94	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		8.00000	8	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,302.00000	4,273	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	2	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,296.00000	6,267	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,294.00000	8,266	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,609.00000	3,637	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	2	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,614.00000	2,642	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		8.00000	7	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.45	Call		1,632.00000	1,659	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		26.00000	23	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		8.00000	7	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,401.00000	4,372	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		3.00000	2	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,396.00000	6,367	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,394.00000	8,365	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,745.00000	6,717	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,744.00000	8,715	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	33.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,646.00000	6,617	33.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,644.00000	8,615	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,958.00000	3,987	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		1.00000	1	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	3	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,046.00000	6,018	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,045.00000	8,016	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,908.00000	3,937	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		2.00000	1	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,912.00000	2,940	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		5.00000	5	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,926.00000	1,953	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		20.00000	18	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		968.00000	993	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		61.00000	58	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		9.00000	9	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,103.00000	4,074	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	3	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,096.00000	6,067	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,094.00000	8,066	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		0.00000	4,036	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	1	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		0.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		0.00000	7,966	36.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.26620	11.23830		17.24	2,478,564.00	220	2,378.00
€ / R On 15/03/2010 Currency Future	11.25	Call		542.00000	554	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		553.00000	538	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		488.00000	498	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		649.00000	632	17.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.30	Call			523.00000	535	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			585.00000	569	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			471.00000	481	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			683.00000	665	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			440.00000	449	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			751.00000	732	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			425.00000	433	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			786.00000	767	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			455.00000	465	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			717.00000	698	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			397.00000	404	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			859.00000	838	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			359.00000	365	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			971.00000	949	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			371.00000	378	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			933.00000	911	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			348.00000	353	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			1,009.00000	987	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			337.00000	341	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,048.00000	1,025	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			326.00000	330	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,088.00000	1,064	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			306.00000	309	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,167.00000	1,143	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			226.00000	226	20.88	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,588.00000	1,560	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			659.00000	672	16.86	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			421.00000	406	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			316.00000	320	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,127.00000	1,103	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			397.00000	404	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			859.00000	838	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			505.00000	516	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			617.00000	600	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			384.00000	391	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			896.00000	875	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			296.00000	299	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,208.00000	1,183	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			287.00000	290	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,249.00000	1,224	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			278.00000	281	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,290.00000	1,265	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,007.00000	3,033	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			19.00000	17	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,028.00000	2,054	18.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.25	Put		39.00000	37	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,130.00000	1,147	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		142.00000	131	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		160.00000	158	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,172.00000	2,142	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		92.00000	87	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,104.00000	3,070	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		58.00000	51	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,070.00000	4,035	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		28.00000	26	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,039.00000	5,010	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,056.00000	3,082	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		18.00000	16	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,076.00000	2,102	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		38.00000	36	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,172.00000	1,189	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		133.00000	123	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		564.00000	576	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		525.00000	510	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		164.00000	162	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,126.00000	2,096	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		95.00000	89	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,056.00000	3,023	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		59.00000	53	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,021.00000	3,986	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		29.00000	27	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,990.00000	4,960	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,155.00000	3,180	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		16.00000	14	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,173.00000	2,199	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	33	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,256.00000	1,275	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		118.00000	109	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		610.00000	623	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		471.00000	457	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		173.00000	171	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,035.00000	2,004	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		100.00000	94	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,961.00000	2,928	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		62.00000	55	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,923.00000	3,889	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		31.00000	29	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,893.00000	4,862	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,204.00000	3,230	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		15.00000	13	23.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.05	Call			2,222.00000	2,248	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			34.00000	32	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,299.00000	1,319	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			111.00000	103	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			634.00000	647	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			446.00000	431	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			177.00000	175	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,989.00000	1,959	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			102.00000	97	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,914.00000	2,881	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			63.00000	57	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,875.00000	3,840	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			32.00000	30	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,844.00000	4,813	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,106.00000	3,131	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			17.00000	15	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,125.00000	2,151	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			36.00000	34	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,214.00000	1,232	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			126.00000	116	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			586.00000	599	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			498.00000	483	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			169.00000	166	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,080.00000	2,050	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			97.00000	92	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			3,009.00000	2,975	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			60.00000	54	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,972.00000	3,938	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			30.00000	28	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,942.00000	4,911	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,351.00000	3,378	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	11	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,369.00000	2,394	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			30.00000	28	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,430.00000	1,452	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			92.00000	85	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			711.00000	725	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			373.00000	359	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			192.00000	190	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,854.00000	1,824	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			111.00000	106	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,773.00000	2,740	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			67.00000	61	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,729.00000	3,695	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			36.00000	33	26.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.90	Put		4,698.00000	4,667	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,450.00000	3,476	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	10	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,467.00000	2,492	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		28.00000	26	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,519.00000	1,542	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		81.00000	76	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		767.00000	781	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		328.00000	314	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		202.00000	202	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,764.00000	1,735	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		117.00000	112	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,679.00000	2,646	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		71.00000	64	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,632.00000	3,598	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		39.00000	35	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,600.00000	4,569	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,401.00000	3,427	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	11	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,418.00000	2,443	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		29.00000	27	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,475.00000	1,497	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		86.00000	80	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		739.00000	752	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		350.00000	336	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		197.00000	196	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,809.00000	1,780	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		114.00000	109	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,726.00000	2,693	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		69.00000	63	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,681.00000	3,646	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		37.00000	34	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,649.00000	4,618	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,253.00000	3,279	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		15.00000	13	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,271.00000	2,297	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	30	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,343.00000	1,363	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		104.00000	97	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		182.00000	180	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,944.00000	1,914	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		105.00000	100	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,867.00000	2,834	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		65.00000	58	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,826.00000	3,792	25.74	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	16.00	Call		33.00000	31	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,795.00000	4,764	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,302.00000	3,328	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		14.00000	12	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,320.00000	2,345	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		31.00000	29	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,386.00000	1,407	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		98.00000	91	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		685.00000	698	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		396.00000	382	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		187.00000	185	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,899.00000	1,869	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		108.00000	103	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,820.00000	2,787	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		66.00000	60	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,778.00000	3,743	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		35.00000	32	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,746.00000	4,715	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,499.00000	3,526	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	10	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,516.00000	2,541	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		27.00000	25	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,564.00000	1,587	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		76.00000	71	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		796.00000	810	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		307.00000	294	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		208.00000	207	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,720.00000	1,691	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		120.00000	116	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,632.00000	2,600	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		72.00000	66	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,584.00000	3,550	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		40.00000	36	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,552.00000	4,520	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,549.00000	3,575	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	9	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,565.00000	2,590	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		26.00000	24	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,610.00000	1,633	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		71.00000	67	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		826.00000	840	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		287.00000	274	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		214.00000	213	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,676.00000	1,647	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		124.00000	119	23.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.70	Put		2,585.00000	2,553	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		74.00000	68	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,536.00000	3,502	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		42.00000	38	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,503.00000	4,471	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,747.00000	3,774	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	7	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,761.00000	2,787	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		23.00000	20	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,793.00000	1,818	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		55.00000	52	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		953.00000	968	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		215.00000	202	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		240.00000	240	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,501.00000	1,474	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		139.00000	135	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,400.00000	2,369	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		81.00000	75	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,343.00000	3,309	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		48.00000	43	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,310.00000	4,277	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,895.00000	3,922	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		7.00000	6	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,909.00000	2,934	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		21.00000	18	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,933.00000	1,959	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		45.00000	43	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,057.00000	1,073	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		169.00000	157	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		262.00000	264	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,374.00000	1,348	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		151.00000	148	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,263.00000	2,232	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		88.00000	82	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,199.00000	3,166	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		54.00000	48	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,166.00000	4,132	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		13.00000	13	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,124.00000	6,096	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		7.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,118.00000	8,090	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		12.00000	12	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,274.00000	6,246	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,268.00000	8,240	30.64	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	7.60	Call			3,648.00000	3,674	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			9.00000	8	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,663.00000	2,688	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			25.00000	22	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,701.00000	1,725	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			63.00000	59	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			888.00000	902	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			249.00000	236	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			131.00000	127	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,493.00000	2,461	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			45.00000	40	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,406.00000	4,374	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			12.00000	12	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,373.00000	6,345	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			6.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,367.00000	8,339	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			11.00000	11	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,473.00000	6,445	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,467.00000	8,439	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,401.00000	3,427	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	11	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			11.00000	11	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,622.00000	6,594	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			5.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,616.00000	8,588	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			10.00000	10	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,722.00000	6,694	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,716.00000	8,688	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			10.00000	10	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,871.00000	6,843	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,866.00000	8,838	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			10.00000	10	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,822.00000	6,794	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,816.00000	8,788	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			11.00000	11	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,572.00000	6,545	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,566.00000	8,538	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,796.00000	3,823	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	7	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,810.00000	2,836	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.45	Put		22.00000	20	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,840.00000	1,865	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		51.00000	48	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		987.00000	1,002	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		198.00000	186	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		143.00000	139	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,354.00000	2,323	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		50.00000	45	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,262.00000	4,228	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		12.00000	12	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,224.00000	6,196	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,218.00000	8,190	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,846.00000	3,873	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		8.00000	7	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,860.00000	2,885	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		21.00000	19	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,886.00000	1,912	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		48.00000	45	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,021.00000	1,037	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		183.00000	171	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		147.00000	143	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,309.00000	2,277	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		52.00000	46	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,214.00000	4,180	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		12.00000	12	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,174.00000	6,146	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,168.00000	8,140	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,697.00000	3,724	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	8	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,712.00000	2,737	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		24.00000	21	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,747.00000	1,771	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		59.00000	55	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		920.00000	935	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		232.00000	219	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		135.00000	131	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,446.00000	2,415	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		46.00000	42	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,358.00000	4,325	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		12.00000	12	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,323.00000	6,296	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,317.00000	8,289	30.64	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	17.75	Call			11.00000	11	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,523.00000	6,495	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,517.00000	8,489	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			10.00000	10	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,772.00000	6,744	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,766.00000	8,738	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			10.00000	10	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,672.00000	6,644	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,666.00000	8,638	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,598.00000	3,625	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	9	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,614.00000	2,639	21.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			25.00000	23	21.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,655.00000	1,679	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			67.00000	63	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			856.00000	871	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			268.00000	254	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			411.00000	419	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			822.00000	802	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			127.00000	123	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,539.00000	2,507	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			43.00000	39	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,455.00000	4,423	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			11.00000	11	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,423.00000	6,395	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,417.00000	8,389	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			3,995.00000	4,022	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			6.00000	5	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			13.00000	13	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,025.00000	5,997	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			7.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,019.00000	7,991	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,945.00000	3,972	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			7.00000	6	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,958.00000	2,984	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			20.00000	17	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,980.00000	2,006	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			42.00000	40	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,093.00000	1,110	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			155.00000	144	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			156.00000	153	22.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.30	Put			2,217.00000	2,187	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			56.00000	50	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,118.00000	4,083	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			13.00000	13	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,075.00000	6,047	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			7.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,069.00000	8,040	30.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.44810		11.42090		0.00	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call			47.00000	51	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			526.00000	503	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			32.00000	36	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			612.00000	587	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			22.00000	24	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			701.00000	676	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future				249.76200	249.77600		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future				301.80500	302.23200		0.00	3,018,050.00	1	772.00
ALBI On 04/02/2010 Index Future				307.32300	307.76000		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future				128.61800	128.67000		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future				130.97000	131.02300		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi				303.49450	303.92000		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi				309.04400	309.47900		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future				362.68000	355.95300		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap				7.28110	7.29400		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.41700	8.36500		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.01700	7.93200		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.26000	8.21900		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.49800	8.43700		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.43700	8.38100		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap				8.42500	8.36900		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.83900		6.83100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.83300		6.82500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.89900		6.91300		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.23400		7.22000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.43700		7.45000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.39800		7.39500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.60500		7.60200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.24000		8.19700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.36300		8.31300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.38300		8.32500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.42900		8.37000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.98100		6.98800		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.92400		6.94300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.97700		7.01900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.07100		7.10400		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			292.47900		292.91700		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			297.82700		298.27400		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.31500		7.33600		0.89	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			4.00000	4	0.85	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			675.00000	658	0.85	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.35500		7.33000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			897.00000	854	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			158.00000	159	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.10800		8.07800		7.00	49,441.16	390	8,950.00
R157 On 05/11/2009 Bond Future	7.50	Call			345.00000	292	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,454.00000	3,561	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.17700		8.14500		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,327.00000	1,248	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,351.00000	3,434	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.22400		8.19000		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,405.00000	3,290	6.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future	8.50	Put			1,911.00000	1,961	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.23800		8.20100		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,431.00000	4,309	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,914.00000	1,963	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.66900		8.63900		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,172.00000	2,932	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,077.00000	2,135	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,697.00000	4,424	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,193.00000	1,217	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			97.00000	73	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,277.00000	12,551	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			248.00000	198	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			9,599.00000	9,847	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.71100		8.68000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,487.00000	2,339	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			6,820.00000	6,975	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.74400		8.71200		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,707.00000	6,489	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,966.00000	4,058	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.76300		8.72900		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,627.00000	8,390	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,786.00000	3,875	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.17200		8.14200		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			211.00000	176	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			2,938.00000	3,029	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.23100		8.19900		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			632.00000	587	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,476.00000	3,558	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.27400		8.23900		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,555.00000	2,465	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,564.00000	1,608	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.28400		8.24600		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,840.00000	3,735	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,138.00000	1,171	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.58300		8.55300		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			154.00000	125	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,250.00000	6,388	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.64600		8.61500		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,687.00000	1,598	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			3,970.00000	4,049	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.69300		8.66000		10.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/05/2010 Bond Future	9.00	Call			4,254.00000	4,129	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,479.00000	2,529	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.71600		8.68100		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,498.00000	5,367	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,626.00000	2,675	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.60800		8.56700		12.28	12,909.39	130	2,696.00
R204 On 05/11/2009 Bond Future	7.50	Call			160.00000	124	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			6,957.00000	7,171	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.66200		8.62000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,843.00000	1,721	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,389.00000	4,518	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.70600		8.66200		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,676.00000	4,501	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,731.00000	2,812	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.73000		8.68400		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,727.00000	5,542	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,564.00000	2,642	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.20800		8.17800		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			164.00000	136	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,525.00000	2,600	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.27800		8.24500		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			511.00000	473	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			2,970.00000	3,040	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.33500		8.30000		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,455.00000	2,377	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,085.00000	1,115	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.35500		8.31700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,906.00000	2,825	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			958.00000	987	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.74600		8.71600		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			104.00000	82	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,111.00000	8,275	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.80000		8.76900		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,694.00000	1,600	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			4,940.00000	5,035	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.84600		8.81400		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,201.00000	5,058	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,634.00000	2,683	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.87500		8.84100		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,242.00000	6,092	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,465.00000	2,515	12.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future			8.75500		8.72500		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			136.00000	108	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			6,739.00000	6,904	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.80600		8.77500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,016.00000	1,907	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			3,784.00000	3,872	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.84700		8.81500		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,979.00000	4,832	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,317.00000	2,369	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.87100		8.83700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,396.00000	6,239	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,436.00000	2,488	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.19600		8.16600		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			403.00000	333	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			6,750.00000	6,948	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call			7,214.00000	6,945	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			276.00000	274	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			58.00000	43	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			11,714.00000	11,966	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			166.00000	130	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,105.00000	9,337	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,387.00000	12,117	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			23.00000	21	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.21800		8.18700		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,380.00000	1,279	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			7,902.00000	8,076	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			14,068.00000	13,796	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			246.00000	250	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.23100		8.20000		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,956.00000	5,759	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,364.00000	3,442	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.23300		8.20100		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,997.00000	7,787	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,364.00000	3,437	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			299.66700		300.08500		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			305.14600		305.57300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.42500		6.44630		19.49	3,094,575,550.00	481,646	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			35.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			39.00000	25	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			18.00000	0	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.50	Put			72.00000	75	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			35.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			39.00000	25	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			9.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			113.00000	125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			4.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			158.00000	175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			9.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			113.00000	125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			2.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			206.00000	225	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			1.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			255.00000	275	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			354.00000	375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			1.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			304.00000	325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			354.00000	375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			2.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			206.00000	225	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			66.00000	25	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			19.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			66.00000	25	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			19.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			150.00000	125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			4.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			105.00000	75	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			9.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			150.00000	125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			4.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			4.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			158.00000	175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			198.00000	175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			1.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			247.00000	225	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			1.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			255.00000	275	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			454.00000	475	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			554.00000	575	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			454.00000	475	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.85	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		404.00000	425	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		504.00000	525	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		604.00000	625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		504.00000	525	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		604.00000	625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		704.00000	725	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		654.00000	675	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		654.00000	675	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		754.00000	775	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		854.00000	875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		704.00000	725	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		804.00000	825	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		854.00000	875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		954.00000	975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		754.00000	775	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		954.00000	975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,054.00000	1,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		904.00000	925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,004.00000	1,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,104.00000	1,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		247.00000	225	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,696.00000	5,675	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,196.00000	4,175	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,696.00000	2,675	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,196.00000	1,175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,804.00000	1,825	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,304.00000	3,325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,804.00000	4,825	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,304.00000	6,325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,896.00000	5,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,396.00000	4,375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,896.00000	2,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,396.00000	1,375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,604.00000	1,625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,104.00000	3,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,604.00000	4,625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,104.00000	6,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			5,946.00000	5,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,446.00000	4,425	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			2,946.00000	2,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,446.00000	1,425	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,554.00000	1,575	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			3,054.00000	3,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,554.00000	4,575	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			6,054.00000	6,075	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.05	Call			396.00000	375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			296.00000	275	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			646.00000	625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			546.00000	525	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			446.00000	425	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			346.00000	325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			596.00000	575	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			496.00000	475	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			346.00000	325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			496.00000	475	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,146.00000	4,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,146.00000	3,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,146.00000	2,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,146.00000	1,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,854.00000	1,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,854.00000	3,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,854.00000	5,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,854.00000	7,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,096.00000	4,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,096.00000	3,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,096.00000	2,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,096.00000	1,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			0.00000	0	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,904.00000	1,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,904.00000	3,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,904.00000	5,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,904.00000	7,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,046.00000	4,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,046.00000	3,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,046.00000	2,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,046.00000	1,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,954.00000	1,975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,954.00000	3,975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,954.00000	5,975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,954.00000	7,975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		3,996.00000	3,975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		2,996.00000	2,975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		1,996.00000	1,975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		996.00000	975	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		2,004.00000	2,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,004.00000	4,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,004.00000	6,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,004.00000	8,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,004.00000	4,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,004.00000	6,025	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,004.00000	8,025	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.50	Call			3,946.00000	3,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			1,946.00000	1,925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			946.00000	925	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			2,054.00000	2,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			4,054.00000	4,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			8,054.00000	8,075	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,896.00000	3,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,896.00000	1,875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			896.00000	875	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,104.00000	2,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,104.00000	4,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,104.00000	8,125	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,846.00000	3,825	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,846.00000	2,825	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,846.00000	1,825	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			846.00000	825	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,154.00000	2,175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,154.00000	4,175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,154.00000	6,175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,154.00000	8,175	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,746.00000	3,725	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,746.00000	2,725	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,746.00000	1,725	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		746.00000	725	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		2,254.00000	2,275	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		4,254.00000	4,275	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		6,254.00000	6,275	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		8,254.00000	8,275	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,646.00000	3,625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,646.00000	2,625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,646.00000	1,625	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,354.00000	2,375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,354.00000	4,375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,354.00000	6,375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,354.00000	8,375	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,696.00000	3,675	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,696.00000	1,675	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		696.00000	675	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,304.00000	2,325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,304.00000	4,325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,304.00000	8,325	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,796.00000	3,775	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,796.00000	2,775	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,796.00000	1,775	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		796.00000	775	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		0.00000	0	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,204.00000	2,225	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,204.00000	4,225	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,204.00000	6,225	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,204.00000	8,225	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.47340	6.50530		17.28	420,771.00	65	3,990.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		231.00000	213	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		225.00000	240	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		191.00000	176	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		286.00000	302	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		210.00000	194	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		255.00000	270	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		210.00000	194	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		255.00000	270	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		174.00000	160	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		319.00000	336	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		174.00000	160	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		319.00000	336	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		144.00000	131	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		389.00000	408	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		158.00000	145	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		353.00000	371	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		119.00000	108	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		463.00000	485	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		119.00000	108	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		463.00000	485	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		131.00000	119	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		425.00000	446	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		131.00000	119	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		425.00000	446	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		108.00000	98	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		503.00000	525	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		258.00000	234	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		202.00000	211	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		258.00000	234	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		202.00000	211	17.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		286.00000	262	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		181.00000	189	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		286.00000	262	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		181.00000	189	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		317.00000	292	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		161.00000	168	17.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Call			158.00000	145	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			353.00000	371	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			349.00000	323	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			143.00000	150	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			349.00000	323	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			143.00000	150	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			382.00000	356	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			127.00000	133	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			108.00000	98	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			503.00000	525	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			89.00000	81	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			584.00000	608	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			74.00000	67	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			669.00000	694	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			61.00000	55	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			756.00000	782	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			51.00000	46	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			846.00000	873	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			98.00000	89	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			543.00000	566	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			81.00000	74	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			626.00000	650	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			67.00000	61	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			712.00000	737	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			98.00000	89	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			543.00000	566	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			67.00000	61	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			712.00000	737	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			56.00000	51	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			801.00000	827	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			81.00000	74	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			626.00000	650	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,655.00000	5,623	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,155.00000	4,123	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,655.00000	2,624	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,164.00000	1,133	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			9.00000	9	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			10.00000	9	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,854.00000	1,885	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	2	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,347.00000	3,378	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	37.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,845.00000	4,877	37.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	42.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,345.00000	6,377	42.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,905.00000	5,873	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,405.00000	4,373	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,905.00000	2,873	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			1,411.00000	1,379	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			5.00000	5	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			14.00000	12	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,608.00000	1,639	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			2.00000	2	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,097.00000	3,129	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			1.00000	1	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,595.00000	4,627	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	41.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,095.00000	6,127	41.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			5,955.00000	5,923	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,455.00000	4,423	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			2,955.00000	2,923	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			1,460.00000	1,428	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			15.00000	13	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,559.00000	1,590	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			2.00000	2	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			3,047.00000	3,079	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			1.00000	1	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,545.00000	4,577	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	41.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,045.00000	6,077	41.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			491.00000	464	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			86.00000	90	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			417.00000	390	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			112.00000	117	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			654.00000	625	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			49.00000	51	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			571.00000	542	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			65.00000	68	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			454.00000	426	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			98.00000	103	18.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Call			417.00000	390	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			112.00000	117	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			530.00000	502	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			75.00000	79	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			317.00000	292	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			161.00000	168	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			612.00000	583	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			56.00000	59	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,155.00000	3,123	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,156.00000	2,124	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			1.00000	1	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			1.00000	1	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,846.00000	3,878	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	40.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,845.00000	5,877	40.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,845.00000	7,877	47.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,055.00000	4,023	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,055.00000	3,023	33.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	33.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,057.00000	2,025	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,067.00000	1,035	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			11.00000	12	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			9.00000	8	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,953.00000	1,984	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			1.00000	1	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,946.00000	3,978	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	41.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,945.00000	5,977	41.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,945.00000	7,977	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,005.00000	3,973	24.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,005.00000	2,973	33.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	33.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,007.00000	1,975	28.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	28.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,018.00000	987	20.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			13.00000	14	20.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			8.00000	7	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			2,003.00000	2,034	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	34.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,996.00000	4,028	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	41.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,995.00000	6,027	41.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,995.00000	8,027	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,955.00000	3,923	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,957.00000	1,925	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		971.00000	940	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		15.00000	17	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		7.00000	7	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,052.00000	2,083	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	1	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,046.00000	4,078	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,045.00000	8,077	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,905.00000	3,873	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,907.00000	1,875	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		924.00000	893	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		18.00000	20	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		7.00000	6	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,102.00000	2,133	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,096.00000	4,128	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,095.00000	8,127	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,855.00000	3,823	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,855.00000	2,823	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,857.00000	1,825	27.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		877.00000	847	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		22.00000	23	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		7.00000	6	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,151.00000	2,183	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	34.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,146.00000	4,178	34.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	41.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,145.00000	6,177	41.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,145.00000	8,177	48.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,105.00000	4,073	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,105.00000	3,073	32.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	32.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,106.00000	2,074	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,116.00000	1,084	20.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			10.00000	10	20.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			9.00000	8	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,904.00000	1,935	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			1.00000	1	34.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,896.00000	3,928	34.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	40.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,895.00000	5,927	40.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,895.00000	7,927	47.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,805.00000	3,773	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,805.00000	2,773	32.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	32.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,808.00000	1,776	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			2.00000	2	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			831.00000	801	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			26.00000	27	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			6.00000	6	27.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,201.00000	2,232	27.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			1.00000	1	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,196.00000	4,227	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	41.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,195.00000	6,227	41.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,195.00000	8,227	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,755.00000	3,723	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,755.00000	2,723	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,758.00000	1,726	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			2.00000	2	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			786.00000	756	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			30.00000	32	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			6.00000	5	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,250.00000	2,282	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			1.00000	1	35.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,246.00000	4,277	35.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	42.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,245.00000	6,277	42.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,245.00000	8,277	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,605.00000	3,573	28.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	28.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,605.00000	2,574	31.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,609.00000	1,577	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		3.00000	3	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		5.00000	4	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,399.00000	2,431	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,396.00000	4,427	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	42.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,395.00000	6,427	42.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,395.00000	8,427	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,705.00000	3,673	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,705.00000	2,673	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,708.00000	1,676	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		741.00000	711	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		36.00000	38	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		5.00000	5	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,300.00000	2,331	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,296.00000	4,327	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	42.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,295.00000	6,327	42.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,295.00000	8,327	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,655.00000	3,623	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,658.00000	1,626	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		697.00000	667	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		42.00000	44	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		5.00000	5	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,350.00000	2,381	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	35.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,346.00000	4,377	35.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,345.00000	8,377	48.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future			6.52610	6.55800		18.13	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		338.00000	322	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		330.00000	346	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		301.00000	286	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		393.00000	410	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		319.00000	303	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		361.00000	377	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		319.00000	303	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		361.00000	377	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		283.00000	269	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		425.00000	443	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		283.00000	269	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		425.00000	443	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		252.00000	239	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		494.00000	513	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		267.00000	254	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		459.00000	478	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		252.00000	239	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		494.00000	513	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		225.00000	213	19.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		567.00000	587	19.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		238.00000	226	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		530.00000	550	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		213.00000	201	19.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		605.00000	625	19.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		361.00000	344	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		303.00000	318	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		386.00000	367	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		278.00000	291	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		411.00000	392	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		253.00000	265	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		466.00000	444	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		208.00000	218	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		201.00000	190	20.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		643.00000	664	20.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		180.00000	170	20.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		722.00000	744	20.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		526.00000	502	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		168.00000	176	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		558.00000	533	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		150.00000	157	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		496.00000	473	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		188.00000	197	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		438.00000	417	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		230.00000	241	17.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.05	Call			626.00000	599	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			118.00000	123	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			662.00000	634	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			104.00000	108	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			592.00000	566	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			134.00000	140	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			526.00000	502	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			168.00000	176	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			466.00000	444	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			208.00000	218	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,158.00000	4,126	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,158.00000	3,126	30.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,163.00000	2,131	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			5.00000	5	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,178.00000	1,146	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			20.00000	20	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			56.00000	52	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,898.00000	1,926	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			6.00000	6	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,848.00000	3,880	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	2	32.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,844.00000	5,876	32.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,843.00000	7,875	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,058.00000	4,026	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,059.00000	3,027	31.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	31.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,064.00000	2,032	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	6	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,081.00000	1,049	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			23.00000	23	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			52.00000	49	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,994.00000	2,023	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			6.00000	5	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,948.00000	3,979	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	2	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,944.00000	5,976	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	36.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,943.00000	7,975	36.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,008.00000	3,976	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,009.00000	2,977	31.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	31.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,014.00000	1,982	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,033.00000	1,001	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		25.00000	24	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		50.00000	47	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,042.00000	2,071	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	5	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,997.00000	4,029	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,994.00000	6,026	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,993.00000	8,025	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,958.00000	3,926	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,959.00000	2,927	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,964.00000	1,933	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	6	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		988.00000	956	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		30.00000	30	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		48.00000	45	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,090.00000	2,119	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		5.00000	5	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,047.00000	4,079	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,044.00000	6,076	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,043.00000	8,074	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		988.00000	956	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		30.00000	30	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,858.00000	3,826	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,859.00000	2,827	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,865.00000	1,833	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	7	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		900.00000	869	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		42.00000	43	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		42.00000	40	26.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,184.00000	2,214	26.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		5.00000	5	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,147.00000	4,178	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,144.00000	6,175	33.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,143.00000	8,174	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,908.00000	3,876	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,909.00000	2,877	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,915.00000	1,883	23.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	7	23.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			944.00000	912	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			36.00000	36	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			45.00000	42	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,137.00000	2,166	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			5.00000	5	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,097.00000	4,129	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			2.00000	2	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,094.00000	6,125	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,093.00000	8,124	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,108.00000	4,076	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,108.00000	3,077	30.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	30.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,113.00000	2,081	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			5.00000	5	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,129.00000	1,097	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			21.00000	21	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			54.00000	51	26.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,946.00000	1,974	26.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			6.00000	6	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,898.00000	3,930	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			2.00000	2	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,894.00000	5,926	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,893.00000	7,925	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,808.00000	3,776	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,809.00000	2,778	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,816.00000	1,784	22.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			8.00000	8	22.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			858.00000	827	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			50.00000	51	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			40.00000	38	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,232.00000	2,261	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			5.00000	4	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,197.00000	4,228	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	1	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,194.00000	6,225	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,193.00000	8,224	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,708.00000	3,676	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,710.00000	2,678	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,717.00000	1,685	21.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	21.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		776.00000	747	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		68.00000	71	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		36.00000	33	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,328.00000	2,357	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	4	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,296.00000	4,328	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	1	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,294.00000	6,325	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	0	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,293.00000	8,324	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,608.00000	3,576	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,610.00000	2,578	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,618.00000	1,587	21.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		10.00000	10	21.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		699.00000	671	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		91.00000	94	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		32.00000	30	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,424.00000	2,454	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		4.00000	4	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,396.00000	4,428	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,393.00000	6,425	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,392.00000	8,424	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,658.00000	3,626	27.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	27.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,660.00000	2,628	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,668.00000	1,636	21.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	21.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		737.00000	708	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		79.00000	82	16.89	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	8.90	Call		34.00000	32	27.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,376.00000	2,405	27.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		4.00000	4	29.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,346.00000	4,378	29.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,343.00000	6,375	33.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,342.00000	8,374	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,758.00000	3,726	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,760.00000	2,728	29.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,767.00000	1,735	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	8	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		817.00000	786	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		59.00000	60	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		38.00000	35	26.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,280.00000	2,309	26.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		5.00000	4	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,247.00000	4,278	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	1	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,244.00000	6,275	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	0	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,243.00000	8,274	36.44	0.00	0	0.00

Total for Derivatives:							7,097,845,449.95	706,503	936,570.00
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Grand Total:							7,097,845,449.95	706,503	936,570.00
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