



Daily MTM Report

Daily summary for 04/09/2009

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			7.34800	7.36600			0.00	0	0.00
R155 On 31/08/2011 Bond			7.39500	7.41500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.10000	8.12500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69000	8.72000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.17000	8.19500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.59000	8.62500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.60000	8.63500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.21500	8.23000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.74000	8.76500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.75000	8.77000			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			8.23500	8.27000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.65560	7.76670		17.05	19,996,427.20	2,612	278,651.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		106.00000	53	18.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		90.00000	147	18.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		67.00000	30	19.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		151.00000	225	19.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		85.00000	40	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		118.00000	184	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		12.00000	4	23.00	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		445.00000	549	23.00	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		53.00000	23	19.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		186.00000	267	19.75	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		32.00000	13	20.84	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		266.00000	357	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		41.00000	17	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		225.00000	312	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		2.00000	1	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		835.00000	945	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		20.00000	7	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		353.00000	452	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		15.00000	6	22.46	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		398.00000	500	22.46	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		25.00000	10	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		308.00000	404	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		209.00000	119	17.60	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		42.00000	64	17.60	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		85.00000	40	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		118.00000	184	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		41.00000	17	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		225.00000	312	20.29	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		335.00000	232	19.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		18.00000	26	19.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		9.00000	3	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		492.00000	598	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		291.00000	191	18.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		24.00000	36	18.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Call			7.00000	3	24.08	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			540.00000	647	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			1.00000	0	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			934.00000	1,045	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			6.00000	2	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			589.00000	696	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			4.00000	2	25.16	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			638.00000	746	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	31.12	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,184.00000	1,295	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			3.00000	1	25.71	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			687.00000	796	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			3.00000	1	26.25	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			736.00000	845	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			522.00000	413	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			6.00000	7	21.44	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			1.00000	0	28.95	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			984.00000	1,095	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			3.00000	1	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			687.00000	796	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			1.00000	0	27.87	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			885.00000	995	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			1.00000	0	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,034.00000	1,145	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			1.00000	0	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			934.00000	1,045	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			2.00000	1	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			785.00000	895	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			0.00000	0	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,134.00000	1,245	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,284.00000	1,395	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,433.00000	1,544	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,533.00000	1,644	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,633.00000	1,744	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,583.00000	1,694	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	36.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,883.00000	1,994	36.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	42.08	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,633.00000	2,744	42.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	37.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,033.00000	2,144	37.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	39.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,283.00000	2,394	39.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,083.00000	2,194	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,933.00000	2,044	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	37.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,983.00000	2,094	37.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,133.00000	2,244	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,133.00000	2,244	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,483.00000	2,594	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,533.00000	2,644	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,583.00000	2,694	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,583.00000	2,694	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	42.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,733.00000	2,844	42.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	44.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,933.00000	3,044	44.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,183.00000	3,294	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	55.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,233.00000	5,344	55.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	44.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,083.00000	3,194	44.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	44.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,033.00000	3,144	44.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	44.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,983.00000	3,094	44.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,683.00000	2,794	42.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	40.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,433.00000	2,544	40.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	43.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,833.00000	2,944	43.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,883.00000	2,994	43.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	39.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,333.00000	2,444	39.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,183.00000	2,294	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,383.00000	2,494	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,783.00000	2,894	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	43.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,833.00000	2,944	43.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	44.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,083.00000	3,194	44.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,783.00000	2,894	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,533.00000	2,644	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	40.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,433.00000	2,544	40.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,233.00000	2,344	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	47.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,533.00000	3,644	47.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,833.00000	1,944	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,933.00000	2,044	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	37.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,033.00000	2,144	37.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,633.00000	2,744	42.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,783.00000	1,894	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	36.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,883.00000	1,994	36.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,733.00000	1,844	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	39.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,333.00000	2,444	39.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,133.00000	3,244	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	45.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,233.00000	3,344	45.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,383.00000	2,494	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	45.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,283.00000	3,394	45.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	46.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,383.00000	3,494	46.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	44.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		3,033.00000	3,144	44.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	45.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,283.00000	3,394	45.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	46.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,483.00000	3,594	46.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,133.00000	3,244	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	46.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,333.00000	3,444	46.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	39.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,283.00000	2,394	39.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	46.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,333.00000	3,444	46.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	46.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,433.00000	3,544	46.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,883.00000	2,994	43.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	46.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,383.00000	3,494	46.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,583.00000	3,694	47.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,383.00000	1,494	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,683.00000	1,794	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,783.00000	1,894	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,334.00000	1,444	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,633.00000	1,744	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		0.00000	0	33.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,483.00000	1,594	33.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,683.00000	1,794	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,083.00000	2,194	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,183.00000	2,294	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,433.00000	1,544	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,833.00000	1,944	36.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,284.00000	1,395	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	0	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,234.00000	1,345	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,334.00000	1,444	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,367.00000	4,256	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,867.00000	2,756	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,367.00000	1,256	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	52.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,633.00000	4,744	52.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,133.00000	6,244	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,633.00000	7,744	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,567.00000	4,456	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,067.00000	2,956	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,567.00000	1,456	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			137.00000	69	17.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			70.00000	113	17.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	51.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,433.00000	4,544	51.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,933.00000	6,044	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,433.00000	7,544	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,617.00000	4,506	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,117.00000	3,006	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,617.00000	1,506	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			171.00000	89	17.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			55.00000	83	17.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	51.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,383.00000	4,494	51.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,883.00000	5,994	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	58.14	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 14/09/2009 Currency Future	15.15	Put			7,383.00000	7,494	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			1.00000	0	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,084.00000	1,195	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,583.00000	1,694	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			867.00000	756	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			1.00000	1	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			380.00000	275	19.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			14.00000	19	19.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,067.00000	956	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			571.00000	461	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			4.00000	5	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,117.00000	1,006	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			620.00000	509	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			3.00000	4	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,167.00000	1,056	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			669.00000	558	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			2.00000	3	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	48.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,833.00000	3,944	48.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	53.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,833.00000	4,944	53.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	49.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,933.00000	4,044	49.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	53.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,933.00000	5,044	53.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,017.00000	906	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	49.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,983.00000	4,094	49.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	54.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,983.00000	5,094	54.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			967.00000	856	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			474.00000	366	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			8.00000	10	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	49.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,033.00000	4,144	49.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	54.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,033.00000	5,144	54.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	48.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,883.00000	3,994	48.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	53.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,883.00000	4,994	53.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,267.00000	1,156	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		0.00000	0	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		768.00000	657	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		1.00000	1	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		0.00000	0	48.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,733.00000	3,844	48.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		0.00000	0	53.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,733.00000	4,844	53.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,317.00000	1,206	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		0.00000	0	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		818.00000	707	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		1.00000	1	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		0.00000	0	47.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,683.00000	3,794	47.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,683.00000	4,794	52.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,467.00000	1,356	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		0.00000	0	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		0.00000	0	52.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,533.00000	4,644	52.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,517.00000	1,406	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		0.00000	0	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	0	51.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,483.00000	4,594	51.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,417.00000	1,306	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		0.00000	0	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		917.00000	806	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		0.00000	0	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		427.00000	319	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		10.00000	14	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	52.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,583.00000	4,694	52.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call		1,867.00000	1,756	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put		0.00000	0	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	0	50.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put		4,133.00000	4,244	50.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call		1,917.00000	1,806	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put		0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		1.00000	0	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		1,084.00000	1,195	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	0	49.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put		4,083.00000	4,194	49.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call		3,917.00000	3,806	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,917.00000	2,806	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,083.00000	6,194	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,817.00000	3,706	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,817.00000	2,706	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,817.00000	1,706	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			818.00000	707	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,183.00000	6,294	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,767.00000	3,656	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,767.00000	2,656	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,767.00000	1,656	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,233.00000	6,344	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,667.00000	3,556	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,667.00000	2,556	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,667.00000	1,556	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,333.00000	6,444	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,517.00000	3,406	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,517.00000	2,406	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,483.00000	6,594	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,467.00000	3,356	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,467.00000	2,356	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,533.00000	6,644	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,367.00000	3,256	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,367.00000	2,256	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	47.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,633.00000	3,744	47.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	54.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,133.00000	5,244	54.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,633.00000	6,744	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,417.00000	3,306	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,417.00000	2,306	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	54.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,083.00000	5,194	54.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,583.00000	6,694	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,567.00000	3,456	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,567.00000	2,456	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,433.00000	6,544	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,867.00000	3,756	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,967.00000	3,856	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,967.00000	2,856	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,967.00000	1,856	34.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			967.00000	856	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,033.00000	6,144	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,017.00000	3,906	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,017.00000	2,906	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,017.00000	1,906	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,983.00000	6,094	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,717.00000	3,606	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,717.00000	2,606	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,717.00000	1,606	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		718.00000	607	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		2.00000	2	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	53.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,783.00000	4,894	53.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,283.00000	6,394	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,617.00000	3,506	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,617.00000	2,506	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,383.00000	6,494	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Call		0.00000	4,006	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Put		0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Call		0.00000	2,006	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Put		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.78670	7.89920		19.43	65,073,451.90	8,357	112,553.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		422.00000	360	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		223.00000	273	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		320.00000	274	19.90	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		321.00000	387	19.90	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		206.00000	176	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		557.00000	640	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		71.00000	62	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,372.00000	1,475	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		394.00000	335	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		245.00000	298	19.40	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		282.00000	241	20.36	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		383.00000	454	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		265.00000	226	20.59	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		416.00000	490	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		300.00000	257	20.13	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		351.00000	420	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		183.00000	156	21.99	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		633.00000	719	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		300.00000	257	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		351.00000	420	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		249.00000	213	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		450.00000	526	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		220.00000	188	21.29	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		520.00000	601	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		220.00000	188	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put		520.00000	601	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		1.00000	1	33.67	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,102.00000	5,214	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		17.00000	16	30.46	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,668.00000	2,779	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		2.00000	3	33.48	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,403.00000	4,516	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		38.00000	33	28.96	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,039.00000	2,146	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		265.00000	226	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		416.00000	490	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		650.00000	570	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		100.00000	134	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		344.00000	292	19.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		294.00000	355	19.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		108.00000	93	24.08	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,009.00000	1,106	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		121.00000	104	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		921.00000	1,017	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		234.00000	200	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		484.00000	563	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		194.00000	166	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		595.00000	679	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		172.00000	147	22.22	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		673.00000	760	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		152.00000	131	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		753.00000	844	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		144.00000	123	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		794.00000	887	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		162.00000	139	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		713.00000	802	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		194.00000	166	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		595.00000	679	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		162.00000	139	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		713.00000	802	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		183.00000	156	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		633.00000	719	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		53.00000	47	27.33	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,654.00000	1,760	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		144.00000	123	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		794.00000	887	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		135.00000	116	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		836.00000	930	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		135.00000	116	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		836.00000	930	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.75	Call			114.00000	98	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			965.00000	1,062	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			128.00000	110	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			879.00000	973	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			613.00000	536	19.14	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			114.00000	150	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			97.00000	84	24.54	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,097.00000	1,197	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			92.00000	79	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,142.00000	1,243	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			97.00000	84	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,097.00000	1,197	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			102.00000	88	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,053.00000	1,151	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			121.00000	104	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			921.00000	1,017	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			87.00000	75	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,188.00000	1,289	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			74.00000	65	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,325.00000	1,428	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			64.00000	56	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,465.00000	1,569	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			58.00000	51	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,559.00000	1,665	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			56.00000	49	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,606.00000	1,712	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			64.00000	56	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,465.00000	1,569	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			51.00000	45	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,702.00000	1,808	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			56.00000	49	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,606.00000	1,712	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			41.00000	37	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,942.00000	2,050	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			28.00000	25	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,279.00000	2,388	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			34.00000	29	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,134.00000	2,243	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			40.00000	35	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,990.00000	2,098	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			40.00000	35	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,990.00000	2,098	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			32.00000	28	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,182.00000	2,291	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			22.00000	20	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,473.00000	2,583	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			19.00000	18	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,570.00000	2,681	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			18.00000	17	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,619.00000	2,730	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			16.00000	15	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,717.00000	2,829	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			13.00000	13	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,913.00000	3,026	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			9.00000	10	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,160.00000	3,273	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			10.00000	10	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,111.00000	3,224	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			11.00000	11	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,012.00000	3,125	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			23.00000	21	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,424.00000	2,534	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			20.00000	19	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,521.00000	2,632	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			15.00000	15	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,766.00000	2,878	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			13.00000	13	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,864.00000	2,976	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			13.00000	13	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,913.00000	3,026	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			26.00000	23	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,327.00000	2,437	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			30.00000	26	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,230.00000	2,340	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			17.00000	16	30.46	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,668.00000	2,779	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			14.00000	14	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,815.00000	2,927	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			30.00000	26	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,230.00000	2,340	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			8.00000	9	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,259.00000	3,372	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			9.00000	9	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,210.00000	3,323	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			7.00000	8	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,408.00000	3,521	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			8.00000	9	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,309.00000	3,422	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			2.00000	3	33.48	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,403.00000	4,516	33.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.60	Call			5.00000	6	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,706.00000	3,819	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			6.00000	6	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,606.00000	3,720	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			3.00000	4	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,104.00000	4,217	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			2.00000	2	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,503.00000	4,616	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			1.00000	1	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,902.00000	5,015	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			1.00000	1	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,302.00000	5,414	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			4.00000	4	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,004.00000	4,118	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			1.00000	1	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,802.00000	4,915	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	1	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,202.00000	5,314	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			78.00000	68	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,279.00000	1,381	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			45.00000	40	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,845.00000	1,953	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			3.00000	3	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,204.00000	4,317	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	1	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,401.00000	5,514	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			49.00000	43	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,749.00000	1,856	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			26.00000	23	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,327.00000	2,437	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			6.00000	7	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,507.00000	3,620	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			1.00000	2	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,702.00000	4,815	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			108.00000	93	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,009.00000	1,106	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			4.00000	5	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,905.00000	4,018	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,701.00000	5,814	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			2.00000	2	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,602.00000	4,715	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	1	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,202.00000	5,314	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	33.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,801.00000	5,914	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		4.00000	5	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,805.00000	3,919	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		1.00000	1	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		5,002.00000	5,114	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		1.00000	0	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,601.00000	5,714	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		2.00000	3	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,303.00000	4,416	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		1.00000	1	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,902.00000	5,015	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,501.00000	5,614	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		61.00000	54	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,512.00000	1,617	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		36.00000	31	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,087.00000	2,194	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		4.00000	5	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,855.00000	3,969	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		2.00000	2	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,453.00000	4,566	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		1.00000	1	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,052.00000	5,164	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,651.00000	5,764	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		4.00000	5	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,905.00000	4,018	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		67.00000	59	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,418.00000	1,522	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		9.00000	10	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,160.00000	3,273	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		5.00000	6	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,755.00000	3,869	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		2.00000	3	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,353.00000	4,466	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		1.00000	1	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,952.00000	5,065	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		78.00000	68	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,279.00000	1,381	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		3.00000	3	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,204.00000	4,317	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		43.00000	38	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,894.00000	2,001	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		10.00000	11	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,061.00000	3,174	31.38	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	11.55	Call			5.00000	6	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,656.00000	3,769	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			3.00000	3	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,253.00000	4,366	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			1.00000	1	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,351.00000	5,464	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			7.00000	8	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,408.00000	3,521	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			450.00000	386	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			201.00000	249	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			102.00000	88	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,053.00000	1,151	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			7.00000	8	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,358.00000	3,471	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			4.00000	5	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,955.00000	4,068	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			480.00000	413	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			181.00000	227	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			71.00000	62	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,372.00000	1,475	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			7.00000	7	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,457.00000	3,571	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			3.00000	4	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,054.00000	4,167	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			2.00000	2	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,652.00000	4,765	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,851.00000	5,964	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			4.00000	4	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,004.00000	4,118	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,001.00000	6,114	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,901.00000	6,014	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			4.00000	5	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,955.00000	4,068	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			2.00000	2	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,553.00000	4,665	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,751.00000	5,864	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,101.00000	6,214	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			422.00000	360	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			223.00000	273	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			5.00000	6	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,755.00000	3,869	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		1.00000	1	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,952.00000	5,065	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		0.00000	0	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,151.00000	6,264	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		1.00000	1	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,551.00000	5,664	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,451.00000	5,564	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		726.00000	642	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		76.00000	105	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		128.00000	110	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		879.00000	973	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		1.00000	2	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,752.00000	4,865	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		1.00000	1	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,152.00000	5,264	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		765.00000	679	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		66.00000	92	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		512.00000	442	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		163.00000	206	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		92.00000	79	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,142.00000	1,243	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		12.00000	12	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,963.00000	3,075	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		5.00000	6	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,656.00000	3,769	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,451.00000	5,564	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		687.00000	605	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		88.00000	119	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,023.00000	925	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		24.00000	39	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		422.00000	360	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		223.00000	273	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,071.00000	969	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		22.00000	33	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		28.00000	25	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,279.00000	2,388	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		978.00000	882	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		29.00000	45	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		394.00000	335	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		245.00000	298	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		25.00000	22	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,375.00000	2,486	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.35	Call			2.00000	2	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,453.00000	4,566	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			978.00000	882	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			29.00000	45	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,119.00000	1,014	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			20.00000	28	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,349.00000	4,237	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,850.00000	2,737	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,361.00000	1,253	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			11.00000	16	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,651.00000	7,763	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,599.00000	4,487	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,099.00000	2,987	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,606.00000	1,496	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			7.00000	9	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			368.00000	311	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			269.00000	324	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,401.00000	7,513	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			1.00000	2	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,752.00000	4,865	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,900.00000	2,787	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	1	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,903.00000	1,791	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			3.00000	5	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			934.00000	840	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			35.00000	53	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,101.00000	1,990	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			2.00000	3	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,701.00000	6,814	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,251.00000	7,363	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,149.00000	3,037	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,151.00000	2,039	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			2.00000	3	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,167.00000	1,061	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			18.00000	25	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	37.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,351.00000	7,463	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,050.00000	2,937	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,052.00000	1,940	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		3.00000	3	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,451.00000	7,563	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,000.00000	2,887	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,002.00000	1,890	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		3.00000	4	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	0	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,501.00000	7,613	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,249.00000	3,137	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,251.00000	2,139	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		2.00000	2	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,263.00000	1,157	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		14.00000	20	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,299.00000	3,187	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,301.00000	2,189	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		2.00000	2	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,312.00000	1,205	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		13.00000	18	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	0	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,201.00000	7,313	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,449.00000	3,337	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,450.00000	2,338	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,458.00000	1,350	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		9.00000	13	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		578.00000	504	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		129.00000	167	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		36.00000	31	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,087.00000	2,194	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	0	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		7,051.00000	7,163	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,549.00000	3,437	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,550.00000	2,438	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		1.00000	1	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,557.00000	1,447	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		7.00000	10	21.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,951.00000	7,063	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,599.00000	3,487	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,600.00000	2,488	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,901.00000	7,013	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,649.00000	3,537	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,650.00000	2,538	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,655.00000	1,545	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	8	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,851.00000	6,963	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,499.00000	3,387	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,500.00000	2,388	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,507.00000	1,398	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			8.00000	11	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,001.00000	7,113	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,849.00000	3,737	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,853.00000	1,742	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	5	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			891.00000	798	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			41.00000	61	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,651.00000	6,764	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,949.00000	3,837	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,950.00000	2,837	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,952.00000	1,841	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			3.00000	4	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			6.00000	7	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,557.00000	3,670	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,551.00000	6,664	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,051.00000	6,164	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	38.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,051.00000	8,163	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			3.00000	4	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,154.00000	4,267	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,151.00000	8,263	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,749.00000	3,637	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,750.00000	2,637	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,754.00000	1,643	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			5.00000	7	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			806.00000	718	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			57.00000	81	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,251.00000	6,364	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,251.00000	8,363	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,351.00000	6,464	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,351.00000	8,463	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,699.00000	3,587	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,700.00000	2,588	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,705.00000	1,594	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			5.00000	7	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			765.00000	679	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			66.00000	92	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,301.00000	6,414	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,301.00000	8,413	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,501.00000	6,614	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,501.00000	8,613	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,551.00000	8,663	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,399.00000	3,287	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,400.00000	2,288	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	2	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,409.00000	1,301	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			10.00000	14	20.34	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	7.50	Call			544.00000	472	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			145.00000	186	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,601.00000	6,714	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,601.00000	8,713	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,401.00000	6,514	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,401.00000	8,513	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,899.00000	3,787	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,101.00000	8,213	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			4,049.00000	3,937	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			5,951.00000	6,064	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			7,951.00000	8,063	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,799.00000	3,687	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,800.00000	2,687	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,804.00000	1,693	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			4.00000	6	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			848.00000	757	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			49.00000	71	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,201.00000	6,314	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,201.00000	8,313	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,999.00000	3,887	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,001.00000	8,113	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,451.00000	6,564	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,451.00000	8,563	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			0.00000	3,987	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			0.00000	2,987	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			0.00000	1,990	24.14	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 14/12/2009 Currency Future	5.80	Put		0.00000	3	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		0.00000	1,014	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		0.00000	28	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		0.00000	311	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	324	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Call		0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put		0.00000	8,013	38.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.91490	8.02790		19.95	6,909,707.70	873	4,042.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		649.00000	586	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		272.00000	321	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		454.00000	408	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		476.00000	543	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		354.00000	318	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		676.00000	753	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		140.00000	126	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,762.00000	1,862	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		417.00000	375	20.84	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		540.00000	610	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		435.00000	391	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		507.00000	576	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		473.00000	426	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		445.00000	511	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		400.00000	360	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		573.00000	645	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		327.00000	294	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		749.00000	829	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		340.00000	306	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		712.00000	791	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		314.00000	282	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		786.00000	867	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		369.00000	332	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		641.00000	717	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		62.00000	56	30.14	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,084.00000	3,191	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		193.00000	174	24.39	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,316.00000	1,409	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		384.00000	345	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		606.00000	681	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		33.00000	31	33.10	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,305.00000	4,416	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		302.00000	271	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		824.00000	906	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		125.00000	113	26.87	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,947.00000	2,048	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		279.00000	251	22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.65	Put			901.00000	986	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			290.00000	261	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			862.00000	946	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			269.00000	242	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			941.00000	1,027	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			259.00000	233	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			981.00000	1,068	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			231.00000	208	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,103.00000	1,193	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			207.00000	187	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,230.00000	1,322	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			223.00000	201	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,145.00000	1,236	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			240.00000	216	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,062.00000	1,151	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			175.00000	158	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,447.00000	1,543	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			164.00000	148	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,536.00000	1,633	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			149.00000	134	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,671.00000	1,769	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			158.00000	143	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,581.00000	1,678	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			140.00000	126	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,762.00000	1,862	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			49.00000	45	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,521.00000	3,630	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			144.00000	130	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,716.00000	1,815	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			121.00000	110	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,993.00000	2,095	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			111.00000	99	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,133.00000	2,235	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			95.00000	85	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,367.00000	2,470	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			107.00000	96	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,179.00000	2,281	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			118.00000	106	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,040.00000	2,141	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			118.00000	106	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,040.00000	2,141	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			104.00000	93	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,226.00000	2,328	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			104.00000	93	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,226.00000	2,328	27.72	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	10.50	Call			84.00000	76	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,556.00000	2,661	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			81.00000	74	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,603.00000	2,709	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			86.00000	78	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,508.00000	2,613	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			79.00000	71	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,651.00000	2,757	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			72.00000	66	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,795.00000	2,901	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			63.00000	58	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,035.00000	3,143	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			56.00000	51	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,278.00000	3,386	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			57.00000	52	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,229.00000	3,337	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			60.00000	55	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,132.00000	3,240	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			58.00000	53	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,181.00000	3,289	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			69.00000	62	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,891.00000	2,997	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			70.00000	64	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,843.00000	2,949	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			65.00000	59	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,987.00000	3,094	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			62.00000	56	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,084.00000	3,191	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			67.00000	61	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,939.00000	3,046	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			75.00000	68	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,747.00000	2,853	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			79.00000	71	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,651.00000	2,757	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			70.00000	64	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,843.00000	2,949	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			54.00000	50	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,326.00000	3,435	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			51.00000	47	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,463.00000	3,572	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			53.00000	49	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,375.00000	3,484	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			53.00000	49	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,375.00000	3,484	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			52.00000	47	31.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,424.00000	3,533	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		46.00000	42	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,668.00000	3,778	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		50.00000	46	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,472.00000	3,581	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		44.00000	41	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,766.00000	3,876	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		48.00000	44	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,570.00000	3,679	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		47.00000	43	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,619.00000	3,728	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		132.00000	119	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,854.00000	1,954	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		111.00000	99	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,133.00000	2,235	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		98.00000	88	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,320.00000	2,423	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		92.00000	83	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,414.00000	2,518	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		29.00000	27	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,551.00000	4,662	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		154.00000	139	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,626.00000	1,724	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		47.00000	43	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,619.00000	3,728	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		16.00000	16	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,688.00000	5,801	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		169.00000	153	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,491.00000	1,588	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		69.00000	62	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,891.00000	2,997	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		17.00000	17	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,539.00000	5,652	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		181.00000	163	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,403.00000	1,498	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		18.00000	17	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,440.00000	5,553	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		187.00000	168	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,359.00000	1,454	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		60.00000	55	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,132.00000	3,240	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		18.00000	18	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,391.00000	5,503	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		200.00000	180	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,272.00000	1,366	24.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.30	Call			19.00000	19	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,291.00000	5,404	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			42.00000	39	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,864.00000	3,974	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			14.00000	14	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,936.00000	6,049	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			136.00000	123	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,808.00000	1,908	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			45.00000	42	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,717.00000	3,827	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			43.00000	40	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,815.00000	3,925	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			15.00000	14	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,887.00000	5,999	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			42.00000	39	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,864.00000	3,974	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			40.00000	37	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,962.00000	4,072	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			38.00000	35	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,060.00000	4,170	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			12.00000	11	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,134.00000	6,246	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			128.00000	116	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,900.00000	2,001	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			54.00000	50	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,326.00000	3,435	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			43.00000	40	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,815.00000	3,925	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			41.00000	38	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,913.00000	4,023	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			14.00000	13	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,986.00000	6,098	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			15.00000	15	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,787.00000	5,900	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			175.00000	158	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,447.00000	1,543	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			18.00000	17	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,490.00000	5,602	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			249.00000	224	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,021.00000	1,109	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			20.00000	20	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,192.00000	5,305	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			223.00000	201	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,145.00000	1,236	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			77.00000	69	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,699.00000	2,805	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			58.00000	53	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,181.00000	3,289	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			19.00000	18	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,341.00000	5,453	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			67.00000	61	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,939.00000	3,046	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			52.00000	47	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,424.00000	3,533	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			17.00000	16	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,589.00000	5,701	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			81.00000	74	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,603.00000	2,709	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			77.00000	69	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,699.00000	2,805	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			20.00000	19	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,242.00000	5,354	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			215.00000	194	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,187.00000	1,279	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			16.00000	16	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,638.00000	5,751	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			21.00000	20	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,143.00000	5,255	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			89.00000	80	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,461.00000	2,565	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			23.00000	22	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,995.00000	5,107	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			92.00000	83	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,414.00000	2,518	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			23.00000	22	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,945.00000	5,057	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			24.00000	23	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,847.00000	4,958	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			101.00000	91	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,273.00000	2,376	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			95.00000	85	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,367.00000	2,470	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			24.00000	23	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,896.00000	5,008	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			115.00000	103	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,087.00000	2,188	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			30.00000	28	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,502.00000	4,613	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			128.00000	116	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,900.00000	2,001	26.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Call		31.00000	29	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,403.00000	4,514	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		496.00000	444	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		418.00000	479	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		32.00000	30	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,354.00000	4,465	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		107.00000	96	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,179.00000	2,281	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		101.00000	91	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,273.00000	2,376	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		26.00000	25	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,699.00000	4,810	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		125.00000	113	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,947.00000	2,048	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		30.00000	28	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,453.00000	4,563	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		519.00000	464	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		391.00000	449	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		136.00000	123	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,808.00000	1,908	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		158.00000	143	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,581.00000	1,678	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		32.00000	30	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,354.00000	4,465	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		678.00000	614	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		251.00000	299	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		709.00000	642	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		231.00000	277	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		169.00000	153	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,491.00000	1,588	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		34.00000	32	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,256.00000	4,367	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		739.00000	671	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		212.00000	256	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,378.00000	4,265	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,881.00000	2,768	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	4	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,417.00000	1,315	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		39.00000	50	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		27.00000	26	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,649.00000	4,761	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		2.00000	2	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,624.00000	7,737	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,628.00000	4,515	32.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,130.00000	3,017	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,651.00000	1,546	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		23.00000	31	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		3.00000	2	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,375.00000	7,487	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		873.00000	798	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		145.00000	183	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		200.00000	180	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,272.00000	1,366	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		187.00000	168	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,359.00000	1,454	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		144.00000	130	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,716.00000	1,815	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		39.00000	36	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,012.00000	4,121	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,931.00000	2,818	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,940.00000	1,831	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		12.00000	16	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,022.00000	939	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		94.00000	124	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		37.00000	34	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,109.00000	4,219	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		21.00000	21	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,094.00000	5,206	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,080.00000	2,968	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	3	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,087.00000	1,976	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	11	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,146.00000	1,055	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		68.00000	90	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,136.00000	2,025	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	10	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,190.00000	1,095	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		62.00000	80	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,180.00000	3,067	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,186.00000	2,074	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	9	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,234.00000	1,138	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		56.00000	73	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		543.00000	486	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		365.00000	421	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,980.00000	2,868	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,989.00000	1,879	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	14	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,062.00000	977	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			84.00000	112	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,280.00000	3,167	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,285.00000	2,173	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			7.00000	8	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,325.00000	1,226	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			47.00000	61	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			594.00000	534	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			317.00000	370	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,329.00000	3,217	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,334.00000	2,223	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	8	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,370.00000	1,270	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			43.00000	56	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			621.00000	560	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			294.00000	345	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			35.00000	32	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,207.00000	4,317	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,479.00000	3,366	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,483.00000	2,371	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	6	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,510.00000	1,406	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			32.00000	42	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			22.00000	21	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,044.00000	5,156	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,529.00000	3,416	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,533.00000	2,421	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	6	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,557.00000	1,453	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			29.00000	38	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,629.00000	3,516	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,632.00000	2,520	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			4.00000	5	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			804.00000	732	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			176.00000	218	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,579.00000	3,466	29.17	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	4.45	Put			1.00000	1	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,582.00000	2,470	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,604.00000	1,499	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			26.00000	34	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			771.00000	701	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			194.00000	236	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,429.00000	3,316	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	2	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,434.00000	2,322	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	7	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,463.00000	1,361	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			35.00000	46	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,679.00000	3,566	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,682.00000	2,570	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			4.00000	5	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,699.00000	1,593	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			21.00000	28	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			838.00000	765	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			160.00000	200	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,829.00000	3,716	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,831.00000	2,719	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			3.00000	4	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,843.00000	1,735	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	20	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			946.00000	867	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			118.00000	152	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,928.00000	3,816	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			28.00000	26	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,600.00000	4,711	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			12.00000	12	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,085.00000	6,197	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,073.00000	8,186	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			11.00000	10	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,183.00000	6,295	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,173.00000	8,286	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,729.00000	3,616	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,732.00000	2,619	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	24.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,747.00000	1,640	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			19.00000	25	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			10.00000	9	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,282.00000	6,394	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,273.00000	8,386	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			9.00000	8	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,381.00000	6,493	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,373.00000	8,486	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			10.00000	9	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,332.00000	6,444	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,323.00000	8,436	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			8.00000	7	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,530.00000	6,642	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,523.00000	8,636	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			7.00000	7	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,579.00000	6,692	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,573.00000	8,686	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,379.00000	3,267	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	2	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,384.00000	2,272	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	7	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			7.00000	6	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,629.00000	6,741	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,623.00000	8,736	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			9.00000	8	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,431.00000	6,543	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,423.00000	8,536	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,879.00000	3,766	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,892.00000	1,783	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	18	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			984.00000	902	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			106.00000	138	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			36.00000	33	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,158.00000	4,268	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,123.00000	8,236	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,978.00000	3,866	31.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		13.00000	12	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,035.00000	6,147	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,023.00000	8,136	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,028.00000	3,915	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	1	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,030.00000	2,918	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	3	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,038.00000	1,928	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		10.00000	13	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,102.00000	1,015	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		74.00000	101	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,973.00000	8,086	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,779.00000	3,666	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,781.00000	2,669	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	4	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,795.00000	1,687	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	22	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		909.00000	832	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		131.00000	167	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		11.00000	10	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,233.00000	6,345	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,223.00000	8,336	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		8.00000	7	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,480.00000	6,592	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,473.00000	8,586	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		0.00000	4,015	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	1	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		0.00000	7,986	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.04100	8.15700		20.34	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		204.00000	188	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,047.00000	2,147	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		854.00000	784	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		297.00000	343	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		582.00000	533	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		575.00000	642	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		495.00000	453	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		738.00000	812	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		545.00000	499	20.93	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 14/06/2010 Currency Future	8.25	Put			638.00000	708	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			563.00000	516	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			606.00000	675	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			528.00000	483	21.08	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			671.00000	742	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			511.00000	468	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			704.00000	777	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			465.00000	425	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			808.00000	884	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			436.00000	400	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			879.00000	959	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			480.00000	439	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			773.00000	848	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			450.00000	412	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			843.00000	921	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			423.00000	387	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			916.00000	996	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			85.00000	78	31.12	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,078.00000	4,187	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			275.00000	252	24.32	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,518.00000	1,611	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			744.00000	681	19.87	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			387.00000	440	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			306.00000	281	23.73	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,349.00000	1,440	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			410.00000	376	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			953.00000	1,035	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			386.00000	354	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,029.00000	1,113	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			398.00000	365	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			991.00000	1,074	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			375.00000	343	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,068.00000	1,152	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			343.00000	315	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,186.00000	1,274	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			364.00000	333	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,107.00000	1,192	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			334.00000	306	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,227.00000	1,315	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			315.00000	289	23.58	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,308.00000	1,398	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			324.00000	297	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,267.00000	1,356	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			353.00000	324	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,146.00000	1,233	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.50	Call			261.00000	240	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,604.00000	1,699	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			242.00000	222	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,735.00000	1,831	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			254.00000	233	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,647.00000	1,742	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			230.00000	211	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,823.00000	1,920	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			248.00000	228	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,691.00000	1,787	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			92.00000	85	30.59	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,835.00000	3,944	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			236.00000	217	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,779.00000	1,876	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			191.00000	175	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,184.00000	2,284	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			169.00000	155	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,412.00000	2,514	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			186.00000	171	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,229.00000	2,330	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			200.00000	184	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,093.00000	2,193	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			275.00000	252	24.32	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,518.00000	1,611	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			647.00000	590	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			490.00000	549	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			225.00000	206	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,868.00000	1,965	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			214.00000	197	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,957.00000	2,056	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			195.00000	179	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,138.00000	2,238	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			177.00000	163	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,320.00000	2,422	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			77.00000	70	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,320.00000	4,429	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			625.00000	570	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			518.00000	579	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			219.00000	202	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,912.00000	2,011	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			209.00000	192	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,002.00000	2,101	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			182.00000	167	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,275.00000	2,376	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			173.00000	159	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,366.00000	2,468	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		75.00000	69	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,368.00000	4,478	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		214.00000	197	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,957.00000	2,056	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		177.00000	163	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,320.00000	2,422	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		161.00000	148	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,504.00000	2,607	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		71.00000	65	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,514.00000	4,624	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		200.00000	184	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,093.00000	2,193	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		173.00000	159	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,366.00000	2,468	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		165.00000	151	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,458.00000	2,560	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		158.00000	144	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,551.00000	2,653	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		151.00000	138	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,644.00000	2,747	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		67.00000	62	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,660.00000	4,771	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		219.00000	202	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,912.00000	2,011	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		73.00000	67	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,466.00000	4,576	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		770.00000	705	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		363.00000	414	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		268.00000	246	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,561.00000	1,655	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		209.00000	192	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,002.00000	2,101	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		797.00000	731	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		340.00000	390	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		225.00000	206	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,868.00000	1,965	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		83.00000	76	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,126.00000	4,235	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		825.00000	757	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		318.00000	366	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		282.00000	259	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,475.00000	1,568	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		268.00000	246	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,561.00000	1,655	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.25	Call			81.00000	75	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,174.00000	4,284	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			290.00000	266	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,433.00000	1,525	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,407.00000	4,292	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	1	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,915.00000	2,800	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			8.00000	9	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,482.00000	1,381	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			75.00000	90	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			117.00000	107	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,210.00000	3,316	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			42.00000	38	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,135.00000	6,247	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			26.00000	24	36.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,619.00000	7,733	36.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,657.00000	4,541	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,163.00000	3,047	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			6.00000	6	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,705.00000	1,599	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			48.00000	58	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			129.00000	119	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,972.00000	3,078	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			74.00000	68	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,417.00000	4,527	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			45.00000	42	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,888.00000	6,001	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			28.00000	26	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,371.00000	7,485	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,010.00000	931	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			203.00000	240	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			298.00000	273	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,391.00000	1,482	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			254.00000	233	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,647.00000	1,742	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			94.00000	86	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,787.00000	3,895	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,964.00000	2,849	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	8	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,983.00000	1,874	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			26.00000	33	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,113.00000	1,029	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			156.00000	188	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			119.00000	109	28.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,162.00000	3,268	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		58.00000	53	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,101.00000	5,212	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,177.00000	2,064	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		20.00000	23	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,270.00000	1,175	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		113.00000	134	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		89.00000	82	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,932.00000	4,041	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		62.00000	57	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,905.00000	5,016	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		112.00000	103	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,305.00000	3,412	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		78.00000	72	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,271.00000	4,381	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		55.00000	51	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,248.00000	5,360	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,212.00000	3,097	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	6	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,226.00000	2,112	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	21	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,312.00000	1,215	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		105.00000	124	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		670.00000	612	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		463.00000	521	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		108.00000	99	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,401.00000	3,508	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		53.00000	49	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,346.00000	5,458	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,063.00000	2,948	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	7	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,079.00000	1,968	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		22.00000	27	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,189.00000	1,099	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		132.00000	158	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		603.00000	551	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		546.00000	610	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		154.00000	141	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,597.00000	2,700	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		102.00000	94	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,545.00000	3,653	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		51.00000	47	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,494.00000	5,606	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,014.00000	2,899	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	8	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,031.00000	1,921	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			24.00000	30	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,150.00000	1,064	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			143.00000	173	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			100.00000	92	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,593.00000	3,701	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			70.00000	64	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,563.00000	4,673	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			50.00000	46	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,543.00000	5,655	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			147.00000	135	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,690.00000	2,794	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			99.00000	91	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,642.00000	3,750	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			69.00000	63	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,612.00000	4,722	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			49.00000	45	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,592.00000	5,704	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			106.00000	98	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,449.00000	3,557	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			52.00000	48	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,395.00000	5,507	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,262.00000	3,147	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	6	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,274.00000	2,161	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			17.00000	20	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,354.00000	1,256	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			97.00000	115	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			694.00000	634	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			437.00000	493	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			169.00000	155	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,412.00000	2,514	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			110.00000	101	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,353.00000	3,460	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			54.00000	50	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,297.00000	5,409	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,312.00000	3,196	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,323.00000	2,210	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	19	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,396.00000	1,297	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			89.00000	106	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			719.00000	657	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			412.00000	466	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,361.00000	3,246	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	5	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,372.00000	2,259	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		15.00000	18	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,439.00000	1,339	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		82.00000	98	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		114.00000	105	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,257.00000	3,364	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		80.00000	73	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,223.00000	4,332	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		56.00000	51	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,199.00000	5,310	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,510.00000	3,395	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		3.00000	4	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,520.00000	2,406	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		13.00000	15	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,570.00000	1,467	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		63.00000	76	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		121.00000	112	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,114.00000	3,221	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		59.00000	54	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,052.00000	5,163	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,560.00000	3,445	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	4	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,569.00000	2,455	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	14	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,615.00000	1,511	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		58.00000	70	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		124.00000	114	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,067.00000	3,173	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		86.00000	79	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,029.00000	4,138	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		60.00000	55	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,003.00000	5,114	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,610.00000	3,494	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,618.00000	2,504	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		11.00000	13	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,659.00000	1,555	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		52.00000	64	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		883.00000	812	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		276.00000	321	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		127.00000	116	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,020.00000	3,125	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		88.00000	81	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,981.00000	4,090	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.05	Call			61.00000	56	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,954.00000	5,065	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,660.00000	3,544	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,668.00000	2,553	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			11.00000	12	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			914.00000	840	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			257.00000	299	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,461.00000	3,345	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	4	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,471.00000	2,357	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			14.00000	16	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,526.00000	1,424	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			69.00000	83	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			38.00000	35	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,381.00000	6,494	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			104.00000	96	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,497.00000	3,605	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			38.00000	34	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,431.00000	6,543	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			37.00000	34	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,480.00000	6,593	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,859.00000	3,743	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,865.00000	2,750	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	9	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,889.00000	1,781	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			32.00000	40	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,044.00000	963	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			187.00000	222	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			66.00000	61	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,709.00000	4,820	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			41.00000	38	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,184.00000	6,297	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,909.00000	3,793	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,936.00000	1,827	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			29.00000	36	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,078.00000	996	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			171.00000	205	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			22.00000	20	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,115.00000	8,229	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,809.00000	3,693	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,816.00000	2,701	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.35	Put		9.00000	10	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,843.00000	1,735	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		36.00000	44	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		40.00000	37	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,233.00000	6,346	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		21.00000	19	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,214.00000	8,328	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,710.00000	3,594	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,717.00000	2,602	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		10.00000	11	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,750.00000	1,644	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		43.00000	53	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		945.00000	870	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		238.00000	279	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		39.00000	36	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,332.00000	6,445	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		20.00000	18	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,313.00000	8,427	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		19.00000	17	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,412.00000	8,526	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		19.00000	17	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,362.00000	8,476	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		147.00000	135	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,690.00000	2,794	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		69.00000	63	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,612.00000	4,722	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		36.00000	33	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,579.00000	6,692	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		18.00000	16	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,561.00000	8,675	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		36.00000	33	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,579.00000	6,692	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,411.00000	3,295	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	4	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,422.00000	2,308	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	17	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		144.00000	132	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,737.00000	2,841	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		35.00000	32	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,628.00000	6,741	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		17.00000	15	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,610.00000	8,724	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		141.00000	129	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,784.00000	2,888	28.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.80	Call		35.00000	32	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,678.00000	6,791	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		17.00000	15	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,660.00000	8,774	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		18.00000	17	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,461.00000	8,576	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		21.00000	19	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,164.00000	8,278	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,959.00000	3,843	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		42.00000	39	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,085.00000	6,198	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		23.00000	20	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,066.00000	8,179	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,009.00000	3,893	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		43.00000	40	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,036.00000	6,149	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		23.00000	21	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,016.00000	8,130	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		0.00000	3,992	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		0.00000	1	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		0.00000	2,998	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		0.00000	7	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		0.00000	2,015	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		0.00000	24	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		0.00000	1,135	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		0.00000	144	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		0.00000	41	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		0.00000	6,050	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		0.00000	22	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		0.00000	8,031	36.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.16440	8.28440		20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		683.00000	632	21.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		699.00000	767	21.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		647.00000	599	21.27	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		763.00000	834	21.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		702.00000	649	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		668.00000	734	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,889.00000	3,770	26.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	26.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,898.00000	2,781	21.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		14.00000	17	21.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,941.00000	1,835	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		56.00000	70	19.18	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 13/09/2010 Currency Future	7.40	Call			1,133.00000	1,057	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			249.00000	292	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			262.00000	243	26.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,377.00000	2,479	26.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			134.00000	126	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,250.00000	4,362	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			79.00000	75	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,194.00000	6,310	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			48.00000	45	36.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,164.00000	8,281	36.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			4,038.00000	3,919	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			4.00000	4	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			3,046.00000	2,928	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			11.00000	13	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			2,079.00000	1,969	19.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			44.00000	55	19.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,235.00000	1,151	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			201.00000	236	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			278.00000	258	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,243.00000	2,344	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			141.00000	132	30.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,106.00000	4,218	30.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			82.00000	78	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,047.00000	6,163	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			50.00000	48	36.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,016.00000	8,133	36.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,989.00000	3,869	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			4.00000	5	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,996.00000	2,879	21.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			12.00000	14	21.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			2,031.00000	1,924	19.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			47.00000	60	19.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,198.00000	1,119	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			214.00000	254	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			273.00000	253	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,288.00000	2,389	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			139.00000	130	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,154.00000	4,266	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			81.00000	77	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,097.00000	6,212	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			50.00000	47	36.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,066.00000	8,183	36.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			0.00000	4,018	27.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			0.00000	4	27.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			0.00000	3,026	22.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.15	Put		0.00000	11	22.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		0.00000	2,060	19.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		0.00000	46	19.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		0.00000	1,217	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		0.00000	203	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		0.00000	685	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		0.00000	671	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		0.00000	269	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		0.00000	2,255	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		0.00000	136	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		0.00000	4,122	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		0.00000	80	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		0.00000	6,066	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		0.00000	50	36.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		0.00000	8,035	36.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.27630	8.39530		20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		785.00000	735	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		790.00000	858	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		750.00000	701	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		854.00000	925	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		767.00000	718	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		822.00000	892	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		716.00000	670	21.68	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		921.00000	994	21.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		823.00000	770	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		728.00000	794	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,904.00000	3,786	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	10	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,916.00000	2,802	20.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		21.00000	25	20.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,982.00000	1,881	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		87.00000	105	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,214.00000	1,143	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		319.00000	366	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		339.00000	317	25.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,443.00000	2,541	25.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		186.00000	175	29.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,291.00000	4,399	29.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		116.00000	110	32.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,221.00000	6,334	32.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		76.00000	71	34.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,181.00000	8,295	34.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		4,004.00000	3,885	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		8.00000	9	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		3,013.00000	2,898	20.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	22	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		2,069.00000	1,967	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		74.00000	91	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,275.00000	1,201	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		280.00000	325	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		351.00000	329	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,356.00000	2,452	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		191.00000	180	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,196.00000	4,303	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		119.00000	113	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,124.00000	6,236	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		79.00000	73	34.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,084.00000	8,197	34.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,954.00000	3,836	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	9	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,965.00000	2,850	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		20.00000	24	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		2,025.00000	1,924	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		80.00000	98	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,244.00000	1,171	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		299.00000	345	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		345.00000	323	25.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,400.00000	2,496	25.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		189.00000	177	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,243.00000	4,351	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		118.00000	111	32.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,173.00000	6,285	32.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		77.00000	72	34.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,132.00000	8,246	34.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		0.00000	4,034	26.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		0.00000	8	26.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		0.00000	3,043	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		0.00000	17	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		0.00000	2,098	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		0.00000	72	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		0.00000	1,294	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		0.00000	267	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		0.00000	789	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		0.00000	762	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		0.00000	347	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		0.00000	2,321	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		0.00000	188	29.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		0.00000	4,161	29.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		0.00000	117	32.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		0.00000	6,090	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	16.25	Call		0.00000	77	34.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		0.00000	8,051	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.51290	12.68770		14.81	550,567.60	44	28,431.00
£ / R On 14/09/2009 Currency Future	12.70	Call		131.00000	69	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		143.00000	256	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		98.00000	52	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		211.00000	339	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		162.00000	81	16.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		124.00000	218	16.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		131.00000	69	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		143.00000	256	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		113.00000	60	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		176.00000	297	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		66.00000	35	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		328.00000	472	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		45.00000	24	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		457.00000	611	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		26.00000	14	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		688.00000	852	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		24.00000	13	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		736.00000	900	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		26.00000	14	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		688.00000	852	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		24.00000	13	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		736.00000	900	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		21.00000	12	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		784.00000	949	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		18.00000	10	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		880.00000	1,047	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		15.00000	9	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		978.00000	1,146	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		15.00000	9	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		978.00000	1,146	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		36.00000	19	23.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		548.00000	707	23.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		45.00000	24	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		457.00000	611	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		51.00000	27	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		413.00000	564	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		75.00000	40	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		287.00000	427	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		58.00000	31	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		370.00000	518	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		36.00000	19	23.52	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 14/09/2009 Currency Future	13.20	Put			548.00000	707	23.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			16.00000	10	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			929.00000	1,097	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			20.00000	11	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			832.00000	998	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			29.00000	16	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			641.00000	803	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			40.00000	22	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			502.00000	659	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			75.00000	40	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			287.00000	427	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			32.00000	18	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			594.00000	755	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			40.00000	22	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			502.00000	659	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			86.00000	45	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			248.00000	382	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	5	34.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,421.00000	1,592	34.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			12.00000	7	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,124.00000	1,294	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	6	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,223.00000	1,394	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			11.00000	7	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,174.00000	1,344	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	6	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,223.00000	1,394	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			9.00000	5	34.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,371.00000	1,543	34.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	5	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,570.00000	1,742	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			8.00000	5	35.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,520.00000	1,692	35.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	5	34.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,421.00000	1,592	34.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			7.00000	4	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,669.00000	1,841	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			6.00000	4	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,768.00000	1,941	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			6.00000	4	39.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,818.00000	1,991	39.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	4	37.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,619.00000	1,792	37.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	2	41.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,166.00000	2,339	41.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	1	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,415.00000	2,588	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	1	46.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,914.00000	3,088	46.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			2.00000	1	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,664.00000	2,838	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			2.00000	1	44.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,565.00000	2,738	44.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	1	43.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,465.00000	2,638	43.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	2	41.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,166.00000	2,339	41.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	3	40.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,918.00000	2,090	40.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			5.00000	2	41.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,067.00000	2,240	41.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	1	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,415.00000	2,588	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	2	42.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,316.00000	2,489	42.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			4.00000	2	42.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,216.00000	2,389	42.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			3.00000	1	43.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,365.00000	2,539	43.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	2	42.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,266.00000	2,439	42.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			4.00000	2	41.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,117.00000	2,289	41.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			4.00000	2	42.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,216.00000	2,389	42.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			2.00000	1	44.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,615.00000	2,788	44.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	1	44.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,515.00000	2,688	44.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			5.00000	3	40.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,017.00000	2,190	40.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			2.00000	1	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,664.00000	2,838	44.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	1	46.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,914.00000	3,088	46.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			2.00000	1	45.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,764.00000	2,938	45.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	1	46.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,964.00000	3,138	46.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1.00000	1	47.10	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 14/09/2009 Currency Future	15.70	Put		3,014.00000	3,188	47.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	1	45.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,814.00000	2,988	45.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		6.00000	4	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,719.00000	1,891	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1.00000	1	47.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		3,114.00000	3,288	47.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		5.00000	3	40.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,968.00000	2,140	40.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		4.00000	2	41.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		2,117.00000	2,289	41.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	1	45.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,714.00000	2,888	45.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		7.00000	4	37.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,619.00000	1,792	37.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		9.00000	6	33.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,322.00000	1,493	33.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		10.00000	6	32.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,272.00000	1,443	32.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		8.00000	5	35.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,470.00000	1,642	35.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		6.00000	3	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,868.00000	2,041	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		2.00000	1	44.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,615.00000	2,788	44.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1.00000	0	48.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		3,213.00000	3,388	48.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	1	45.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,714.00000	2,888	45.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1.00000	1	47.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		3,114.00000	3,288	47.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1.00000	0	48.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		3,213.00000	3,388	48.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		1.00000	0	48.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		3,313.00000	3,487	48.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		1.00000	0	49.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,413.00000	3,587	49.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		3.00000	1	43.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,365.00000	2,539	43.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	1	46.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,864.00000	3,038	46.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1.00000	1	47.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		3,064.00000	3,238	47.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	1	46.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,864.00000	3,038	46.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.85	Call			1.00000	0	48.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,163.00000	3,338	48.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			1.00000	0	48.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,263.00000	3,438	48.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			1.00000	0	49.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,363.00000	3,537	49.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	4	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,719.00000	1,891	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			1.00000	0	50.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,613.00000	3,787	50.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	5	35.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,470.00000	1,642	35.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			5.00000	3	40.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,968.00000	2,140	40.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	1	43.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,465.00000	2,638	43.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	3	40.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,918.00000	2,090	40.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			13.00000	8	30.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,075.00000	1,245	30.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			11.00000	7	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,174.00000	1,344	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			9.00000	5	34.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,371.00000	1,543	34.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			6.00000	3	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,868.00000	2,041	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			12.00000	7	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,124.00000	1,294	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			14.00000	8	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,026.00000	1,195	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			7.00000	4	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,669.00000	1,841	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			16.00000	10	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			929.00000	1,097	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,588.00000	4,413	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,088.00000	2,913	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,590.00000	1,416	32.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			3.00000	3	32.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			196.00000	94	16.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			108.00000	181	16.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	0	52.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,413.00000	4,587	52.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	54.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.60	Put		5,912.00000	6,087	54.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	58.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,412.00000	7,587	58.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,038.00000	4,863	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,538.00000	3,363	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,038.00000	1,863	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		1.00000	1	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		573.00000	405	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		35.00000	42	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		1.00000	0	52.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,963.00000	4,137	52.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		0.00000	0	54.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,462.00000	5,637	54.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	57.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,962.00000	7,137	57.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,288.00000	5,113	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		3,788.00000	3,613	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,288.00000	2,113	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	0	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		808.00000	636	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		20.00000	23	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		1.00000	0	51.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,713.00000	3,887	51.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		0.00000	0	53.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		5,212.00000	5,387	53.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	56.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,712.00000	6,887	56.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		270.00000	129	14.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		83.00000	116	14.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		310.00000	162	15.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		72.00000	99	15.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		232.00000	110	15.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		95.00000	147	15.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		86.00000	45	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		248.00000	382	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		2,788.00000	2,613	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	0	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		1,789.00000	1,614	33.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		2.00000	1	33.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	52.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		4,213.00000	4,387	52.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	55.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,212.00000	6,387	55.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,212.00000	8,387	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,688.00000	3,513	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,688.00000	2,513	31.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	31.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,690.00000	1,515	32.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			2.00000	2	32.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			713.00000	542	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			25.00000	29	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	52.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,313.00000	4,487	52.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	55.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,312.00000	6,487	55.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,312.00000	8,487	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,588.00000	3,413	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,588.00000	2,413	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			619.00000	450	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			31.00000	37	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	55.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,412.00000	6,587	55.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,412.00000	8,587	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,538.00000	2,363	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,541.00000	1,366	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			3.00000	3	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	52.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,463.00000	4,637	52.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	55.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,462.00000	6,637	55.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,462.00000	8,637	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,388.00000	3,213	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,388.00000	2,213	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,392.00000	1,218	30.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			5.00000	5	30.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			437.00000	276	17.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.30	Put			50.00000	63	17.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	53.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,612.00000	4,787	53.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	56.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,612.00000	6,787	56.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,612.00000	8,787	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,288.00000	3,113	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,294.00000	1,120	30.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			6.00000	7	30.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			351.00000	198	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			64.00000	85	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	53.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,712.00000	4,887	53.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,712.00000	8,887	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,238.00000	3,063	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,238.00000	2,063	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,245.00000	1,072	29.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			7.00000	9	29.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	53.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,762.00000	4,937	53.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	56.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,762.00000	6,937	56.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,762.00000	8,937	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,188.00000	3,013	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,188.00000	2,013	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	0	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,196.00000	1,023	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			8.00000	10	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	53.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,812.00000	4,987	53.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	56.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,812.00000	6,987	56.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,812.00000	8,987	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,088.00000	1,913	35.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			0.00000	0	35.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,098.00000	925	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			11.00000	12	28.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	53.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,912.00000	5,087	53.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	56.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,912.00000	7,087	56.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,912.00000	9,087	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,138.00000	2,963	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,138.00000	1,963	35.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			0.00000	0	35.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,147.00000	974	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			9.00000	11	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,862.00000	5,037	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	56.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,862.00000	7,037	56.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,862.00000	9,037	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,338.00000	3,163	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,338.00000	2,163	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	0	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,343.00000	1,169	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			5.00000	6	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			394.00000	236	17.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			56.00000	73	17.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			0.00000	0	53.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,662.00000	4,837	53.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	56.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,662.00000	6,837	56.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,662.00000	8,837	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,488.00000	3,313	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,488.00000	2,313	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,491.00000	1,317	31.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			4.00000	4	31.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			527.00000	361	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			39.00000	48	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	52.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,512.00000	4,687	52.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	56.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,512.00000	6,687	56.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	58.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.20	Put		8,512.00000	8,687	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,738.00000	3,563	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		2,738.00000	2,563	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		0.00000	0	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		1,739.00000	1,564	33.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		2.00000	2	33.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		760.00000	588	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		23.00000	26	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		0.00000	0	52.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		4,263.00000	4,437	52.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		0.00000	0	55.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		6,262.00000	6,437	55.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		8,262.00000	8,437	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		3,888.00000	3,713	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	0	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call		2,888.00000	2,713	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		0.00000	0	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		1,889.00000	1,714	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		1.00000	1	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		905.00000	731	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		17.00000	18	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call		0.00000	0	52.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put		4,113.00000	4,287	52.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call		0.00000	0	55.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put		6,112.00000	6,287	55.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call		0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put		8,112.00000	8,287	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call		3,938.00000	3,763	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put		0.00000	0	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call		2,938.00000	2,763	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put		0.00000	0	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call		1,939.00000	1,764	34.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put		1.00000	1	34.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call		953.00000	779	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put		15.00000	17	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		1.00000	0	52.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		4,063.00000	4,237	52.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		0.00000	0	55.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		6,062.00000	6,237	55.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		8,062.00000	8,237	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		3,638.00000	3,463	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.05	Call			2,638.00000	2,463	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,640.00000	1,465	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			2.00000	2	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			666.00000	495	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			28.00000	32	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	52.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,363.00000	4,537	52.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	55.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,362.00000	6,537	55.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,362.00000	8,537	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,038.00000	2,863	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,050.00000	876	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			12.00000	14	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	53.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,962.00000	5,137	53.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,962.00000	9,137	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			4,038.00000	3,863	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	54.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Put			5,962.00000	6,137	54.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			7,962.00000	8,137	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			3,988.00000	3,813	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			2,988.00000	2,813	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call			1,989.00000	1,814	34.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put			1.00000	1	34.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call			1,002.00000	828	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put			14.00000	15	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call			1.00000	0	52.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put			4,013.00000	4,187	52.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call			0.00000	0	54.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put			6,012.00000	6,187	54.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call			0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put			8,012.00000	8,187	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Call			0.00000	4,013	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Call			0.00000	0	52.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Put			0.00000	3,987	52.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Call			0.00000	0	54.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.50	Put		0.00000	5,987	54.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Call		0.00000	0	58.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Put		0.00000	7,987	58.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.72710	12.90340		16.87	8,438,067.30	663	18,110.00
£ / R On 14/12/2009 Currency Future	12.90	Call		466.00000	388	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		462.00000	561	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		427.00000	356	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		524.00000	629	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		488.00000	406	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		435.00000	529	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		446.00000	372	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		492.00000	595	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		409.00000	340	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		556.00000	663	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		375.00000	312	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		622.00000	735	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		330.00000	274	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		727.00000	847	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		268.00000	222	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		914.00000	1,045	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		257.00000	213	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		953.00000	1,086	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		246.00000	204	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		993.00000	1,127	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		257.00000	213	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		953.00000	1,086	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		237.00000	196	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,033.00000	1,169	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		227.00000	188	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,074.00000	1,211	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		201.00000	167	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,198.00000	1,340	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		210.00000	174	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,156.00000	1,297	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		303.00000	252	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		800.00000	925	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		360.00000	299	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		656.00000	772	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		291.00000	241	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		837.00000	964	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		246.00000	204	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		993.00000	1,127	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		218.00000	181	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,115.00000	1,254	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		210.00000	174	20.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put			1,156.00000	1,297	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			227.00000	188	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,074.00000	1,211	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			279.00000	231	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			876.00000	1,004	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			303.00000	252	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			800.00000	925	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			316.00000	263	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			763.00000	886	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			360.00000	299	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			656.00000	772	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			375.00000	312	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			622.00000	735	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			392.00000	326	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			588.00000	699	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			237.00000	196	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,033.00000	1,169	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			291.00000	241	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			837.00000	964	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			392.00000	326	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			588.00000	699	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			257.00000	213	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			953.00000	1,086	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			148.00000	124	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,545.00000	1,696	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			186.00000	155	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,283.00000	1,428	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			179.00000	149	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,326.00000	1,472	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			179.00000	149	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,326.00000	1,472	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			172.00000	143	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,369.00000	1,516	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			154.00000	128	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,501.00000	1,651	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			133.00000	111	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,680.00000	1,834	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			143.00000	119	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,590.00000	1,742	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			138.00000	115	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,634.00000	1,788	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			128.00000	107	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,725.00000	1,880	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			98.00000	80	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,094.00000	2,253	23.38	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	14.85	Call			101.00000	83	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,048.00000	2,206	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			120.00000	100	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,816.00000	1,973	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			112.00000	94	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,908.00000	2,066	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			104.00000	86	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,001.00000	2,159	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			90.00000	74	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,187.00000	2,347	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			84.00000	69	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,280.00000	2,442	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			78.00000	64	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,374.00000	2,537	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			58.00000	48	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,755.00000	2,921	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			172.00000	143	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,369.00000	1,516	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			160.00000	133	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,456.00000	1,606	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			201.00000	167	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,198.00000	1,340	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			120.00000	100	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,816.00000	1,973	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			166.00000	138	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,413.00000	1,561	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			124.00000	104	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,770.00000	1,926	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			116.00000	97	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,862.00000	2,020	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			108.00000	90	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,955.00000	2,113	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			81.00000	66	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,327.00000	2,489	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			210.00000	174	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,156.00000	1,297	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			194.00000	161	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,240.00000	1,384	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			166.00000	138	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,413.00000	1,561	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			124.00000	104	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,770.00000	1,926	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			94.00000	77	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,141.00000	2,300	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			116.00000	97	22.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Put			1,862.00000	2,020	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			87.00000	71	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,234.00000	2,394	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			138.00000	115	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,634.00000	1,788	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			98.00000	80	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,094.00000	2,253	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			143.00000	119	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,590.00000	1,742	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,605.00000	4,429	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	2	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,116.00000	2,941	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			12.00000	13	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,655.00000	1,481	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			51.00000	54	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			512.00000	424	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			408.00000	497	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			51.00000	42	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,947.00000	3,115	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			21.00000	17	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,417.00000	4,590	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			11.00000	9	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,907.00000	6,082	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			6.00000	5	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,402.00000	7,578	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,054.00000	4,878	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,561.00000	3,386	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	8	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,089.00000	1,915	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			35.00000	38	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			764.00000	645	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			211.00000	268	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			70.00000	57	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,516.00000	2,680	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			26.00000	22	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,973.00000	4,145	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			13.00000	11	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,459.00000	5,634	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			7.00000	6	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,953.00000	7,129	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,304.00000	5,127	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,809.00000	3,634	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	7	28.19	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	10.60	Call			2,331.00000	2,158	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			28.00000	31	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			937.00000	803	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			134.00000	176	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			30.00000	25	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,727.00000	3,898	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			14.00000	12	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,211.00000	5,385	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			8.00000	6	33.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,704.00000	6,879	33.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			466.00000	388	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			462.00000	561	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			615.00000	511	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			311.00000	384	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			561.00000	464	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			358.00000	437	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			536.00000	444	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			383.00000	467	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			344.00000	286	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			691.00000	809	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			186.00000	155	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,283.00000	1,428	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			316.00000	263	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			763.00000	886	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			172.00000	143	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,369.00000	1,516	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			194.00000	161	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,240.00000	1,384	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			279.00000	231	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			876.00000	1,004	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,820.00000	2,645	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			17.00000	18	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,847.00000	1,673	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			44.00000	46	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			23.00000	19	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,219.00000	4,392	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			10.00000	8	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,206.00000	6,381	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			4.00000	3	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,200.00000	8,376	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,710.00000	3,534	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	7	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,722.00000	2,547	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			19.00000	20	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,751.00000	1,577	18.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.20	Put		47.00000	50	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		866.00000	737	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		162.00000	210	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		22.00000	18	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,318.00000	4,491	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		9.00000	8	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,306.00000	6,481	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		3.00000	3	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,300.00000	8,476	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,575.00000	2,401	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		22.00000	24	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,607.00000	1,433	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		54.00000	56	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		20.00000	17	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,467.00000	4,640	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		8.00000	7	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,455.00000	6,630	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		3.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,450.00000	8,625	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,611.00000	3,435	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		7.00000	8	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,624.00000	2,450	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		21.00000	23	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		797.00000	675	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		194.00000	248	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		72.00000	59	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,469.00000	2,632	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		9.00000	7	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,405.00000	6,580	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		3.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,400.00000	8,575	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,413.00000	3,237	26.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		9.00000	10	26.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,428.00000	2,255	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		25.00000	28	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,464.00000	1,291	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		61.00000	64	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		672.00000	562	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		268.00000	335	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		62.00000	51	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,659.00000	2,824	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		19.00000	16	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,615.00000	4,789	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		8.00000	7	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,605.00000	6,780	33.25	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 14/12/2009 Currency Future	21.50	Call			3.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,599.00000	8,775	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,264.00000	3,089	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	12	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,282.00000	2,110	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			29.00000	32	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,323.00000	1,150	15.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			70.00000	73	15.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			588.00000	487	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			334.00000	410	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			56.00000	46	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,803.00000	2,969	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			17.00000	15	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,764.00000	4,938	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			7.00000	6	33.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,754.00000	6,929	33.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			2.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,749.00000	8,925	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,215.00000	3,039	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			11.00000	12	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,234.00000	2,061	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			31.00000	34	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,276.00000	1,104	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			73.00000	77	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			54.00000	45	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,851.00000	3,018	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			17.00000	14	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,814.00000	4,987	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			7.00000	6	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,804.00000	6,979	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			2.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,799.00000	8,975	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,165.00000	2,990	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			12.00000	13	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,185.00000	2,013	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			32.00000	35	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,230.00000	1,063	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			76.00000	86	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			52.00000	43	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,899.00000	3,066	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			17.00000	14	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,863.00000	5,037	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			7.00000	6	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,854.00000	7,029	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			2.00000	2	35.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.75	Put		8,849.00000	9,025	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,067.00000	2,891	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		13.00000	14	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,137.00000	984	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		84.00000	107	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		49.00000	40	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,995.00000	3,163	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		16.00000	14	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,962.00000	5,136	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		2.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,949.00000	9,124	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,137.00000	1,964	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		34.00000	37	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,184.00000	1,023	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		80.00000	96	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		16.00000	14	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,913.00000	5,087	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		7.00000	6	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,904.00000	7,079	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		2.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,899.00000	9,075	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,363.00000	3,188	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		10.00000	10	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,380.00000	2,206	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		26.00000	29	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,417.00000	1,244	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		64.00000	67	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		643.00000	536	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		289.00000	359	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		60.00000	50	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,707.00000	2,873	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		18.00000	15	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,665.00000	4,838	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		8.00000	6	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,654.00000	6,829	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		3.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,649.00000	8,825	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,462.00000	3,286	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	9	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,477.00000	2,303	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		24.00000	26	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,512.00000	1,338	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		58.00000	61	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		702.00000	588	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		248.00000	311	16.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.45	Call		65.00000	53	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,611.00000	2,776	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		19.00000	16	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,566.00000	4,739	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		8.00000	7	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,555.00000	6,730	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		3.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,549.00000	8,725	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,859.00000	3,683	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,869.00000	2,695	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		16.00000	17	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,895.00000	1,721	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		42.00000	44	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		975.00000	837	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		121.00000	160	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		87.00000	71	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,234.00000	2,394	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		23.00000	20	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,170.00000	4,343	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		10.00000	8	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,156.00000	6,331	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		4.00000	3	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,151.00000	8,326	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,909.00000	3,733	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		5.00000	6	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		2,919.00000	2,744	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		15.00000	17	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		1,944.00000	1,770	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		40.00000	43	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,013.00000	873	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		109.00000	146	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		24.00000	20	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,121.00000	4,293	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		10.00000	8	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,107.00000	6,281	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		4.00000	3	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,101.00000	8,276	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,760.00000	3,584	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		6.00000	7	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,771.00000	2,596	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		18.00000	19	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,799.00000	1,625	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		45.00000	48	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		901.00000	769	16.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.15	Put		148.00000	192	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		81.00000	66	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,327.00000	2,489	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		22.00000	19	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,269.00000	4,442	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		9.00000	8	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,256.00000	6,431	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		4.00000	3	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,250.00000	8,426	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,660.00000	3,485	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	8	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,673.00000	2,499	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		20.00000	21	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,703.00000	1,529	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		49.00000	52	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		831.00000	705	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		178.00000	228	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		75.00000	62	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,421.00000	2,584	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		21.00000	18	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,368.00000	4,541	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		9.00000	7	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,355.00000	6,530	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		3.00000	3	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,350.00000	8,525	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,512.00000	3,336	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	9	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,526.00000	2,352	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		23.00000	25	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,559.00000	1,386	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		56.00000	59	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		733.00000	616	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		229.00000	289	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		67.00000	55	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,564.00000	2,728	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		20.00000	17	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,516.00000	4,690	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		8.00000	7	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,505.00000	6,680	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		3.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,500.00000	8,675	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,314.00000	3,138	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	11	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,370.00000	1,197	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		67.00000	70	16.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.60	Call			18.00000	15	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,714.00000	4,888	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			3.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,699.00000	8,875	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			3,017.00000	2,842	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			14.00000	15	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,041.00000	1,867	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			37.00000	40	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			1,092.00000	946	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			88.00000	119	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			47.00000	39	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,044.00000	3,212	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			16.00000	13	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,012.00000	5,186	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			7.00000	6	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,003.00000	7,178	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			2.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,999.00000	9,174	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,958.00000	3,783	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	6	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,968.00000	2,793	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			15.00000	16	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,992.00000	1,818	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			39.00000	41	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			1,052.00000	909	15.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			98.00000	132	15.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			25.00000	21	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,071.00000	4,244	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			10.00000	9	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,057.00000	6,231	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			4.00000	3	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,051.00000	8,226	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			4,058.00000	3,882	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	5	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			11.00000	9	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			5,957.00000	6,132	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			5.00000	4	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			7,951.00000	8,126	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			4,008.00000	3,832	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	5	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			25.00000	21	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,022.00000	4,194	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			11.00000	9	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,007.00000	6,182	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			4.00000	3	35.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.90	Put		8,001.00000	8,176	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		0.00000	4,031	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	4	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		0.00000	24	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		0.00000	3,997	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		0.00000	10	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		0.00000	5,983	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		0.00000	4	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		0.00000	7,977	35.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.93730	13.11340		17.84	25,874.60	2	230.00
£ / R On 15/03/2010 Currency Future	13.10	Call		686.00000	606	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		673.00000	769	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		648.00000	573	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		735.00000	835	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		667.00000	589	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		704.00000	802	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		630.00000	556	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		767.00000	869	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		596.00000	526	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		832.00000	938	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		533.00000	470	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		970.00000	1,083	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		478.00000	421	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,115.00000	1,234	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		465.00000	410	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,152.00000	1,273	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		453.00000	399	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,190.00000	1,312	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		441.00000	389	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,228.00000	1,352	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		419.00000	369	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,305.00000	1,432	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		387.00000	342	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,424.00000	1,554	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		397.00000	350	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,384.00000	1,513	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,127.00000	1,961	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		64.00000	74	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,983.00000	3,808	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	20	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		505.00000	445	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,041.00000	1,158	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		775.00000	682	17.76	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		562.00000	645	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		579.00000	511	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.40	Put		866.00000	974	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		295.00000	261	21.91	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,882.00000	2,024	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		548.00000	483	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		935.00000	1,046	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		408.00000	360	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,344.00000	1,472	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		430.00000	379	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,266.00000	1,392	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		519.00000	457	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,005.00000	1,120	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		564.00000	497	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		900.00000	1,010	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		613.00000	541	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		799.00000	904	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		491.00000	433	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,078.00000	1,196	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,638.00000	3,464	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		25.00000	26	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,661.00000	2,487	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		47.00000	50	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,724.00000	1,568	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		111.00000	131	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		984.00000	873	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		370.00000	435	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		325.00000	287	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,712.00000	1,850	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		200.00000	175	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,587.00000	2,737	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		124.00000	108	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,511.00000	3,671	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		76.00000	64	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,462.00000	4,627	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,540.00000	3,366	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		27.00000	28	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,563.00000	2,390	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		50.00000	52	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,639.00000	1,485	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		126.00000	147	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		928.00000	821	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		414.00000	484	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		310.00000	274	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,796.00000	1,936	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		190.00000	166	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,677.00000	2,829	23.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.60	Call			119.00000	103	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,605.00000	3,766	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			71.00000	61	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,558.00000	4,723	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,442.00000	3,268	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	31	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,466.00000	2,293	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			53.00000	56	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,555.00000	1,403	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			142.00000	166	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			874.00000	772	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			461.00000	535	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			181.00000	158	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,768.00000	2,921	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			113.00000	99	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,700.00000	3,861	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			67.00000	57	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,654.00000	4,820	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,344.00000	3,170	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	33	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,369.00000	2,196	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			56.00000	59	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,473.00000	1,323	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			159.00000	186	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			823.00000	726	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			510.00000	589	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			282.00000	249	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,968.00000	2,112	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			173.00000	150	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,859.00000	3,013	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			109.00000	94	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,795.00000	3,957	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			63.00000	54	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,750.00000	4,917	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,198.00000	3,024	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	37	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,224.00000	2,052	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			60.00000	64	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,352.00000	1,207	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			189.00000	219	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			752.00000	661	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			589.00000	674	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			263.00000	233	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,100.00000	2,246	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			160.00000	140	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.95	Put		2,997.00000	3,152	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		102.00000	88	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,938.00000	4,101	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		58.00000	50	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,895.00000	5,062	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,295.00000	3,121	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		32.00000	34	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,321.00000	2,148	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		57.00000	61	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,432.00000	1,284	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		169.00000	196	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		799.00000	704	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		535.00000	616	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		275.00000	244	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,012.00000	2,156	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		168.00000	147	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,905.00000	3,059	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		106.00000	92	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,843.00000	4,005	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		62.00000	52	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,798.00000	4,965	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,589.00000	3,415	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		26.00000	27	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,612.00000	2,438	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		49.00000	51	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,681.00000	1,526	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		118.00000	139	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		955.00000	847	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		392.00000	459	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		317.00000	280	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,754.00000	1,893	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		195.00000	170	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,632.00000	2,783	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		121.00000	105	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,558.00000	3,718	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		73.00000	62	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,510.00000	4,675	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,393.00000	3,219	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		30.00000	32	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,418.00000	2,244	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		54.00000	57	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,514.00000	1,363	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		150.00000	175	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		848.00000	749	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		485.00000	561	17.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.75	Call			288.00000	255	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,925.00000	2,068	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			177.00000	154	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,813.00000	2,967	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			111.00000	96	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,748.00000	3,909	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			65.00000	56	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,702.00000	4,868	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,491.00000	3,317	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			28.00000	29	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,515.00000	2,341	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			51.00000	54	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,597.00000	1,443	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			133.00000	156	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			900.00000	796	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			437.00000	509	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			302.00000	267	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,839.00000	1,980	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			186.00000	162	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,722.00000	2,875	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			116.00000	101	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,653.00000	3,814	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			69.00000	59	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,606.00000	4,772	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,247.00000	3,073	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			33.00000	35	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,272.00000	2,100	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			59.00000	62	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,392.00000	1,245	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			179.00000	208	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			269.00000	238	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,056.00000	2,201	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			164.00000	143	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,951.00000	3,106	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			104.00000	90	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,891.00000	4,053	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			60.00000	51	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,846.00000	5,014	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			491.00000	433	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,078.00000	1,196	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,835.00000	3,660	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	23	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,856.00000	2,682	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			43.00000	44	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,899.00000	1,739	16.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.30	Put		86.00000	102	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,104.00000	984	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		291.00000	347	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		359.00000	317	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,545.00000	1,679	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		222.00000	194	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,408.00000	2,556	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		136.00000	118	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,323.00000	3,481	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		85.00000	72	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,272.00000	4,435	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		28.00000	25	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,215.00000	6,388	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		16.00000	13	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,202.00000	8,376	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,688.00000	3,513	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		24.00000	25	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,709.00000	2,536	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		46.00000	48	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,768.00000	1,610	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		104.00000	123	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,013.00000	899	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		349.00000	412	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		205.00000	179	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,542.00000	2,692	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		78.00000	66	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,414.00000	4,579	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		27.00000	24	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,364.00000	6,537	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		14.00000	12	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,351.00000	8,525	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		26.00000	23	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,463.00000	6,636	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		13.00000	11	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,450.00000	8,624	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		26.00000	23	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,512.00000	6,686	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		13.00000	11	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,500.00000	8,674	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		25.00000	22	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,661.00000	6,835	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		12.00000	10	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,649.00000	8,823	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		24.00000	21	28.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,761.00000	6,934	28.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.85	Call			11.00000	9	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,748.00000	8,922	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			24.00000	21	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,810.00000	6,984	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			11.00000	9	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,797.00000	8,972	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			23.00000	21	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,860.00000	7,034	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			11.00000	9	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,847.00000	9,022	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,100.00000	2,926	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	39	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,275.00000	1,139	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			211.00000	252	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			708.00000	624	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			644.00000	737	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			153.00000	133	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,089.00000	3,246	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			55.00000	47	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,991.00000	5,159	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			23.00000	20	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,959.00000	7,133	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			10.00000	8	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,947.00000	9,121	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			24.00000	22	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,711.00000	6,884	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			12.00000	10	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,698.00000	8,872	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			25.00000	23	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,562.00000	6,735	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			13.00000	11	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,549.00000	8,723	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,737.00000	3,562	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			23.00000	24	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,758.00000	2,584	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			45.00000	47	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,811.00000	1,653	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			98.00000	116	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,043.00000	927	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			329.00000	390	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			211.00000	184	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,497.00000	2,647	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			80.00000	68	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,367.00000	4,531	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			27.00000	24	27.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.40	Put		6,314.00000	6,487	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		15.00000	12	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,301.00000	8,475	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,884.00000	3,709	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	22	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,905.00000	2,730	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		41.00000	43	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,944.00000	1,783	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		81.00000	96	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,136.00000	1,014	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		273.00000	326	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		228.00000	199	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,364.00000	2,512	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		88.00000	74	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,224.00000	4,387	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		29.00000	26	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,165.00000	6,338	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		16.00000	14	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,153.00000	8,326	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,934.00000	3,758	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		20.00000	21	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,954.00000	2,779	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		40.00000	42	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,989.00000	1,827	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		75.00000	90	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,169.00000	1,044	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		256.00000	307	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		233.00000	204	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,320.00000	2,467	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		90.00000	76	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,177.00000	4,339	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		29.00000	26	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,116.00000	6,289	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		17.00000	14	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,103.00000	8,277	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,786.00000	3,611	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		22.00000	24	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,807.00000	2,633	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		44.00000	46	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,855.00000	1,696	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		92.00000	109	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,073.00000	955	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		310.00000	368	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		216.00000	189	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,453.00000	2,601	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.35	Call			83.00000	70	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,319.00000	4,483	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			28.00000	25	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,264.00000	6,438	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			15.00000	13	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,252.00000	8,426	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			27.00000	24	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,413.00000	6,586	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			14.00000	12	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,400.00000	8,574	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,052.00000	2,877	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			38.00000	40	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,079.00000	1,916	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			66.00000	79	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,236.00000	1,107	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			223.00000	270	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			149.00000	130	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,136.00000	3,293	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			53.00000	45	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,040.00000	5,208	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			22.00000	20	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,009.00000	7,183	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			10.00000	8	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			8,996.00000	9,171	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			3,003.00000	2,828	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			39.00000	41	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,034.00000	1,871	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			70.00000	84	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,202.00000	1,075	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			239.00000	288	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			146.00000	127	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,182.00000	3,340	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			52.00000	44	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,088.00000	5,257	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			22.00000	20	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,059.00000	7,233	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			9.00000	8	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,046.00000	9,221	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,149.00000	2,975	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			36.00000	38	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,176.00000	2,006	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			62.00000	69	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,313.00000	1,173	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			200.00000	235	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			729.00000	642	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.00	Put		616.00000	705	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		157.00000	136	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,043.00000	3,199	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		56.00000	48	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,943.00000	5,111	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		23.00000	21	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,910.00000	7,083	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		10.00000	9	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,897.00000	9,071	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		4,081.00000	3,906	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		17.00000	19	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		251.00000	221	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,188.00000	2,334	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		98.00000	83	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,034.00000	4,196	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		31.00000	27	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		5,968.00000	6,140	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		18.00000	15	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		7,954.00000	8,128	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		240.00000	210	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,276.00000	2,422	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		93.00000	79	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,129.00000	4,291	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		30.00000	26	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,066.00000	6,239	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		17.00000	15	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,054.00000	8,227	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		4,032.00000	3,857	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		19.00000	19	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		246.00000	215	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,233.00000	2,378	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		96.00000	81	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,082.00000	4,244	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		30.00000	27	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,017.00000	6,190	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		18.00000	15	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,004.00000	8,178	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		0.00000	4,005	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		0.00000	17	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		0.00000	28	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		0.00000	6,041	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		0.00000	16	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		0.00000	8,029	29.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.14080	13.31970		18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		864.00000	781	18.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Put			845.00000	940	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			827.00000	747	18.68	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put			907.00000	1,006	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			845.00000	763	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			876.00000	973	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			809.00000	730	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			939.00000	1,039	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			774.00000	699	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,005.00000	1,108	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			710.00000	641	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,140.00000	1,250	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			639.00000	576	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,319.00000	1,435	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			626.00000	564	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,356.00000	1,473	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			600.00000	541	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,431.00000	1,551	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			588.00000	530	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,468.00000	1,590	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			553.00000	499	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,584.00000	1,708	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			565.00000	509	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,545.00000	1,668	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			680.00000	614	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,211.00000	1,323	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			173.00000	154	25.13	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,353.00000	4,513	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			758.00000	684	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,038.00000	1,143	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			725.00000	654	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,106.00000	1,214	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			741.00000	669	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,072.00000	1,178	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			666.00000	601	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,246.00000	1,360	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			613.00000	553	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,393.00000	1,512	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			576.00000	520	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,506.00000	1,629	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			652.00000	588	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,283.00000	1,397	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			695.00000	627	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,175.00000	1,286	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			652.00000	588	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,283.00000	1,397	19.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Call		666.00000	601	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,246.00000	1,360	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		725.00000	654	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,106.00000	1,214	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		791.00000	714	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		972.00000	1,073	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		884.00000	798	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		815.00000	907	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		501.00000	452	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,782.00000	1,912	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,337.00000	1,216	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		367.00000	425	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,063.00000	961	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		593.00000	671	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		379.00000	340	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,409.00000	2,549	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		259.00000	232	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,289.00000	3,441	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		183.00000	163	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,213.00000	4,372	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		127.00000	112	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,157.00000	5,322	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,367.00000	1,244	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		348.00000	403	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,088.00000	984	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		568.00000	643	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		387.00000	347	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,367.00000	2,506	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		263.00000	236	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,244.00000	3,395	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		187.00000	166	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,167.00000	4,325	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		129.00000	114	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,110.00000	5,274	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,732.00000	4,556	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		12.00000	15	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,273.00000	3,097	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		53.00000	56	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,888.00000	1,735	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		168.00000	194	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		947.00000	855	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		728.00000	814	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		283.00000	254	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,064.00000	3,213	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		167.00000	148	25.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.60	Put		4,447.00000	4,607	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		99.00000	87	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,879.00000	6,046	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		46.00000	40	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,327.00000	7,499	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,175.00000	4,998	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		6.00000	7	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,712.00000	3,535	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		42.00000	44	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,275.00000	2,103	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		105.00000	113	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,166.00000	1,056	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		496.00000	565	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		337.00000	302	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,667.00000	2,811	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		196.00000	176	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,026.00000	4,185	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		115.00000	101	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,445.00000	5,610	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		59.00000	51	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,889.00000	7,060	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,423.00000	5,245	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,957.00000	3,780	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		37.00000	39	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,509.00000	2,336	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		89.00000	95	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,307.00000	1,187	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		387.00000	447	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		372.00000	333	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,452.00000	2,593	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		213.00000	191	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,793.00000	3,950	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		125.00000	110	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,205.00000	5,370	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		67.00000	58	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,648.00000	6,817	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,859.00000	3,682	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		39.00000	41	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,888.00000	2,714	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		68.00000	73	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,969.00000	1,814	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		149.00000	173	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,248.00000	1,133	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		429.00000	492	17.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.50	Call			521.00000	470	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,702.00000	1,830	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			357.00000	320	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,537.00000	2,680	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			245.00000	220	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,425.00000	3,579	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,983.00000	2,809	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			63.00000	68	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,052.00000	1,895	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			132.00000	154	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			542.00000	489	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,623.00000	1,748	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			254.00000	228	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,334.00000	3,487	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			180.00000	160	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,260.00000	4,419	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,006.00000	3,829	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			36.00000	38	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,031.00000	2,857	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			61.00000	66	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,094.00000	1,936	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			124.00000	145	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			170.00000	151	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,400.00000	4,560	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			473.00000	427	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,903.00000	2,036	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			324.00000	290	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,754.00000	2,900	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			224.00000	201	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,655.00000	3,811	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			158.00000	140	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,588.00000	4,749	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			431.00000	389	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,111.00000	2,249	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			294.00000	264	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,975.00000	3,123	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			206.00000	185	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,886.00000	4,044	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			144.00000	128	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,824.00000	4,987	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,614.00000	3,437	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			45.00000	47	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,650.00000	2,477	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			80.00000	86	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,769.00000	1,620	16.52	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	11.75	Put		199.00000	229	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,113.00000	1,008	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		544.00000	617	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		394.00000	354	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,324.00000	2,463	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		268.00000	241	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,198.00000	3,350	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		190.00000	169	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,120.00000	4,278	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		132.00000	116	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,062.00000	5,226	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,468.00000	3,291	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		48.00000	51	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,654.00000	1,509	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		234.00000	268	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,039.00000	939	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		619.00000	698	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,419.00000	3,243	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		49.00000	52	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,462.00000	2,289	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		92.00000	98	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,616.00000	1,473	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		247.00000	282	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,015.00000	917	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		646.00000	726	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		364.00000	327	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,495.00000	2,636	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		249.00000	224	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,380.00000	3,533	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		176.00000	157	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,307.00000	4,466	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		123.00000	108	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,253.00000	5,418	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,322.00000	3,146	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		52.00000	55	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,368.00000	2,196	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		98.00000	105	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,543.00000	1,402	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		273.00000	312	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		970.00000	875	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		700.00000	784	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		350.00000	314	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,580.00000	2,723	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		241.00000	216	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,471.00000	3,625	23.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.55	Call			119.00000	105	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,349.00000	5,514	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,225.00000	3,049	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			55.00000	58	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,471.00000	1,334	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			301.00000	343	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			926.00000	835	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			756.00000	844	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			232.00000	208	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,563.00000	3,718	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			164.00000	145	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,494.00000	4,654	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,517.00000	3,340	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			47.00000	49	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,556.00000	2,383	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			86.00000	92	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,692.00000	1,545	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			222.00000	255	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,663.00000	3,486	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			43.00000	45	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,697.00000	2,524	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	83	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,808.00000	1,658	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			188.00000	217	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,139.00000	1,032	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			519.00000	591	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			401.00000	361	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,281.00000	2,421	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			273.00000	245	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,153.00000	3,304	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			193.00000	173	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,073.00000	4,232	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			134.00000	119	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,014.00000	5,178	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,697.00000	2,524	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	83	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,808.00000	1,658	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			188.00000	217	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,139.00000	1,032	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			519.00000	591	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			401.00000	361	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,281.00000	2,421	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,370.00000	3,194	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			51.00000	53	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,415.00000	2,242	16.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.00	Put		95.00000	102	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,579.00000	1,437	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		260.00000	297	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		992.00000	896	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		672.00000	755	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		121.00000	107	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,301.00000	5,466	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,322.00000	2,150	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		102.00000	109	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,507.00000	1,368	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		287.00000	327	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		343.00000	308	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,624.00000	2,767	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		236.00000	212	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,517.00000	3,671	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		117.00000	103	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,397.00000	5,562	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,810.00000	3,633	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		40.00000	42	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,840.00000	2,666	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		70.00000	75	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,928.00000	1,774	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		159.00000	183	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,220.00000	1,107	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		451.00000	516	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		423.00000	382	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,153.00000	2,292	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		289.00000	259	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,019.00000	3,168	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		203.00000	182	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,933.00000	4,091	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		141.00000	125	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,872.00000	5,034	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		81.00000	69	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,311.00000	6,479	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		28.00000	24	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,258.00000	8,433	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,745.00000	2,571	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		75.00000	80	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,848.00000	1,696	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		178.00000	205	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		77.00000	66	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,407.00000	6,575	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		26.00000	23	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,357.00000	8,532	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.75	Call			73.00000	62	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,503.00000	6,672	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			25.00000	22	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,455.00000	8,631	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,565.00000	3,389	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			46.00000	48	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,603.00000	2,430	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			83.00000	89	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,730.00000	1,582	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			210.00000	242	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			318.00000	285	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,798.00000	2,944	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			155.00000	137	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,635.00000	4,797	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			71.00000	61	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,551.00000	6,720	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			24.00000	21	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,505.00000	8,680	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,462.00000	2,289	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	98	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,616.00000	1,473	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			247.00000	282	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,015.00000	917	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			646.00000	726	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			300.00000	269	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,930.00000	3,078	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			147.00000	130	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,777.00000	4,939	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			66.00000	56	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,696.00000	6,865	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			22.00000	19	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,653.00000	8,829	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			300.00000	269	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,930.00000	3,078	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			64.00000	55	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,744.00000	6,914	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			22.00000	19	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,702.00000	8,878	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			278.00000	250	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,109.00000	3,259	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			136.00000	121	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,967.00000	5,130	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			20.00000	17	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,850.00000	9,027	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,176.00000	3,001	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 14/06/2010 Currency Future	10.20	Put		56.00000	60	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,229.00000	2,061	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		109.00000	120	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,436.00000	1,303	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		316.00000	363	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		905.00000	816	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		785.00000	876	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		57.00000	49	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,938.00000	7,108	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		20.00000	17	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,900.00000	9,076	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,079.00000	2,905	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		59.00000	64	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,137.00000	1,977	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		117.00000	136	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		54.00000	47	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,035.00000	7,206	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		19.00000	16	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,999.00000	9,175	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,127.00000	2,953	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		58.00000	62	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,183.00000	2,019	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		113.00000	128	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,401.00000	1,273	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		332.00000	383	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		56.00000	48	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,986.00000	7,157	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		19.00000	16	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,949.00000	9,126	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		139.00000	123	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,919.00000	5,082	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		61.00000	52	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,841.00000	7,011	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		21.00000	18	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,801.00000	8,977	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		306.00000	274	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,886.00000	3,033	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		149.00000	132	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,730.00000	4,891	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		23.00000	20	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,603.00000	8,779	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,908.00000	3,731	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		38.00000	40	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,935.00000	2,761	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		66.00000	70	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 14/06/2010 Currency Future	11.45	Call			2,010.00000	1,854	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			141.00000	163	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,277.00000	1,160	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			408.00000	469	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			85.00000	73	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,216.00000	6,382	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			29.00000	25	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,159.00000	8,334	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			88.00000	75	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,168.00000	6,334	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			30.00000	26	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,110.00000	8,285	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,761.00000	3,584	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			41.00000	43	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,792.00000	2,619	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			73.00000	78	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,193.00000	1,081	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			473.00000	540	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			79.00000	68	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,359.00000	6,527	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			27.00000	23	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,307.00000	8,483	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			330.00000	296	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,710.00000	2,855	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			161.00000	143	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,541.00000	4,702	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			75.00000	64	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,455.00000	6,623	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			26.00000	22	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,406.00000	8,581	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			312.00000	279	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,842.00000	2,989	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			152.00000	135	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,682.00000	4,844	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			69.00000	59	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,600.00000	6,768	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			24.00000	20	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,554.00000	8,730	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			53.00000	46	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,083.00000	7,255	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			18.00000	16	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,048.00000	9,225	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			62.00000	53	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,793.00000	6,963	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			21.00000	18	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.05	Put			8,752.00000	8,928	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			4,103.00000	3,927	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			33.00000	36	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			94.00000	81	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,024.00000	6,190	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			32.00000	28	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			7,963.00000	8,137	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			90.00000	77	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,120.00000	6,286	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			31.00000	27	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,061.00000	8,236	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			4,055.00000	3,878	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			35.00000	37	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			92.00000	79	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,073.00000	6,238	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			31.00000	27	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,012.00000	8,187	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			0.00000	4,025	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			0.00000	34	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			0.00000	369	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			0.00000	2,378	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			0.00000	85	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			0.00000	6,094	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			0.00000	30	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			0.00000	8,039	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			10.89470		11.07500		14.64	7,244,975.50	665	20,966.00
€ / R On 14/09/2009 Currency Future	11.05	Call			128.00000	58	16.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			103.00000	213	16.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			72.00000	34	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			197.00000	339	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			87.00000	40	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			162.00000	296	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			59.00000	29	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			234.00000	384	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			48.00000	24	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			273.00000	429	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			21.00000	13	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			446.00000	619	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			32.00000	18	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			357.00000	523	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			17.00000	12	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			492.00000	667	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			14.00000	10	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			539.00000	715	23.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Call			26.00000	15	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			401.00000	571	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			11.00000	9	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			586.00000	764	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			32.00000	18	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			357.00000	523	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			87.00000	40	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			162.00000	296	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			159.00000	70	15.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			84.00000	175	15.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			106.00000	48	17.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			131.00000	254	17.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			11.00000	9	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			586.00000	764	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			9.00000	8	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			634.00000	813	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			14.00000	10	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			539.00000	715	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			1.00000	2	35.22	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,426.00000	1,607	35.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			39.00000	21	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			314.00000	476	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			26.00000	15	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			401.00000	571	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			39.00000	21	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			314.00000	476	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			6.00000	6	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			731.00000	912	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			5.00000	6	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			780.00000	961	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			8.00000	7	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			683.00000	862	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			4.00000	5	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			829.00000	1,010	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			3.00000	4	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			928.00000	1,110	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			4.00000	5	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			879.00000	1,060	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			2.00000	4	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			977.00000	1,159	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			2.00000	4	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,027.00000	1,209	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			1.00000	2	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,326.00000	1,508	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	3	32.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.30	Put			1,226.00000	1,408	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	3	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,176.00000	1,358	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	2	34.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,376.00000	1,558	34.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	2	36.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,525.00000	1,707	36.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	2	37.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,575.00000	1,757	37.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	2	39.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,725.00000	1,907	39.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	1	40.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,925.00000	2,106	40.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	1	40.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,125.00000	2,306	40.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	1	40.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,075.00000	2,256	40.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	1	40.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,075.00000	2,256	40.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			0.00000	0	41.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,425.00000	2,605	41.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	41.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,475.00000	2,655	41.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	41.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,375.00000	2,556	41.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	41.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,325.00000	2,506	41.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,275.00000	2,456	41.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,275.00000	2,456	41.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			0.00000	0	40.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,175.00000	2,356	40.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,625.00000	2,805	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	41.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,775.00000	2,955	41.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,825.00000	3,005	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	41.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,525.00000	2,705	41.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	41.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,225.00000	2,406	41.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	41.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,225.00000	2,406	41.00	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 14/09/2009 Currency Future	13.40	Call			0.00000	0	41.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,325.00000	2,506	41.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	1	40.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,975.00000	2,156	40.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	41.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,675.00000	2,855	41.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	41.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,575.00000	2,755	41.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,825.00000	3,005	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	42.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,875.00000	3,055	42.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	42.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,925.00000	3,105	42.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	42.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,025.00000	3,205	42.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	41.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,725.00000	2,905	41.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	1	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,025.00000	2,206	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	42.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,125.00000	3,305	42.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	43.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,775.00000	3,955	43.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	41.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,725.00000	2,905	41.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	42.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,025.00000	3,205	42.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,225.00000	3,405	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	42.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,325.00000	3,505	42.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	42.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,425.00000	3,605	42.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	43.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,525.00000	3,705	43.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	41.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,525.00000	2,705	41.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,225.00000	3,405	42.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	42.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,325.00000	3,505	42.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	2	37.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,625.00000	1,807	37.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	2	39.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.80	Put		1,725.00000	1,907	39.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	1	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,825.00000	2,007	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	41.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,475.00000	2,655	41.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	42.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,975.00000	3,155	42.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	42.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		3,075.00000	3,255	42.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	42.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,175.00000	3,355	42.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		0.00000	1	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		2,025.00000	2,206	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	1	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,825.00000	2,007	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	2	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,775.00000	1,957	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		0.00000	1	40.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,875.00000	2,057	40.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	41.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,775.00000	2,955	41.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		0.00000	1	40.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,975.00000	2,156	40.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	41.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,575.00000	2,755	41.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	2	38.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,675.00000	1,857	38.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	2	36.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,525.00000	1,707	36.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		1.00000	3	33.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,276.00000	1,458	33.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	2	35.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,475.00000	1,657	35.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		2.00000	3	30.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,077.00000	1,259	30.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		1.00000	3	33.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,276.00000	1,458	33.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	2	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,775.00000	1,957	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		2.00000	4	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,027.00000	1,209	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		1.00000	3	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,126.00000	1,308	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		2.00000	3	30.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,077.00000	1,259	30.72	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 14/09/2009 Currency Future	12.65	Call		0.00000	2	37.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,575.00000	1,757	37.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,675.00000	4,495	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,175.00000	2,995	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,675.00000	1,495	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		229.00000	103	14.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		54.00000	108	14.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	45.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,325.00000	4,505	45.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	50.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,825.00000	6,005	50.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	54.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,325.00000	7,505	54.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		4,975.00000	4,795	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,475.00000	3,295	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		1,975.00000	1,795	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		488.00000	331	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		13.00000	36	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	44.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		4,025.00000	4,205	44.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	49.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,525.00000	5,705	49.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	53.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		7,025.00000	7,205	53.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,125.00000	4,945	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,625.00000	3,445	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,125.00000	1,945	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		631.00000	467	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		6.00000	22	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	0	43.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,875.00000	4,055	43.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	48.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,375.00000	5,555	48.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	53.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,875.00000	7,055	53.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		4.00000	5	27.50	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 14/09/2009 Currency Future	11.90	Put		829.00000	1,010	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		5.00000	6	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		780.00000	961	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		193.00000	85	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		68.00000	140	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		352.00000	207	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		27.00000	62	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		268.00000	134	15.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		43.00000	90	15.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		397.00000	246	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		22.00000	52	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		310.00000	169	16.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		35.00000	74	16.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call		4,075.00000	3,895	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call		3,075.00000	2,895	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put		0.00000	0	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call		2,075.00000	1,895	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call		1,076.00000	901	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put		1.00000	6	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		0.00000	0	43.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		3,925.00000	4,105	43.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	50.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,925.00000	6,105	50.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,925.00000	8,105	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		3,925.00000	3,745	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		2,925.00000	2,745	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		1,925.00000	1,745	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		926.00000	754	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		1.00000	9	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	44.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		4,075.00000	4,255	44.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	50.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		6,075.00000	6,255	50.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		8,075.00000	8,255	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		3,825.00000	3,645	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		2,825.00000	2,645	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	24.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.25	Call			1,825.00000	1,645	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			0.00000	0	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			827.00000	657	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			2.00000	12	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	44.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,175.00000	4,355	44.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	51.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,175.00000	6,355	51.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,175.00000	8,355	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,775.00000	3,595	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,775.00000	2,595	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,775.00000	1,595	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			778.00000	609	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			3.00000	14	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	44.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,225.00000	4,405	44.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	51.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,225.00000	6,405	51.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,225.00000	8,405	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,575.00000	3,395	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,575.00000	2,395	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,575.00000	1,395	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			583.00000	421	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			8.00000	26	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	45.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,425.00000	4,605	45.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	51.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,425.00000	6,605	51.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,425.00000	8,605	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,525.00000	3,345	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,525.00000	2,345	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,525.00000	1,345	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			535.00000	375	19.89	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 14/09/2009 Currency Future	10.55	Put			10.00000	31	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	45.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,475.00000	4,655	45.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	52.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,475.00000	6,655	52.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,475.00000	8,655	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,475.00000	2,295	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,475.00000	1,295	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	1	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	45.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,525.00000	4,705	45.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	52.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,525.00000	6,705	52.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,525.00000	8,705	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,375.00000	3,195	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,375.00000	2,195	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,375.00000	1,196	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	1	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	46.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,625.00000	4,805	46.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	52.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,625.00000	6,805	52.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,625.00000	8,805	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,425.00000	3,245	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,425.00000	2,245	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,425.00000	1,245	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	1	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			442.00000	288	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			17.00000	43	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	46.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,575.00000	4,755	46.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	52.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,575.00000	6,755	52.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,575.00000	8,755	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,675.00000	3,495	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.40	Call			2,675.00000	2,495	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			680.00000	514	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			5.00000	19	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	51.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,325.00000	6,505	51.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,325.00000	8,505	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,875.00000	3,695	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,875.00000	2,695	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,875.00000	1,695	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			877.00000	705	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	11	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	44.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,125.00000	4,305	44.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	51.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,125.00000	6,305	51.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,125.00000	8,305	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,025.00000	3,845	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,025.00000	2,845	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,025.00000	1,845	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,026.00000	852	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	7	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,975.00000	4,155	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	50.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,975.00000	6,155	50.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,975.00000	8,155	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,625.00000	2,445	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,625.00000	1,445	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	45.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,375.00000	4,555	45.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	51.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,375.00000	6,555	51.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	56.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.45	Put		8,375.00000	8,555	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Call		0.00000	3,995	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Call		0.00000	1,995	25.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	25.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	1,000	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	5	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Call		0.00000	0	43.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Put		0.00000	4,005	43.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Call		0.00000	0	56.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Put		0.00000	8,005	56.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.08120	11.26350		16.80	12,355,538.00	1,115	15,131.00
€ / R On 14/12/2009 Currency Future	11.25	Call		400.00000	327	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		387.00000	496	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		345.00000	281	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		481.00000	600	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		362.00000	295	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		449.00000	564	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		128.00000	102	21.77	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,364.00000	1,520	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		313.00000	254	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		549.00000	673	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		258.00000	209	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		694.00000	827	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		284.00000	230	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		620.00000	749	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		246.00000	199	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		732.00000	868	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		235.00000	189	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		771.00000	908	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		270.00000	219	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		657.00000	788	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		214.00000	172	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		850.00000	991	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		164.00000	131	20.71	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,100.00000	1,250	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		29.00000	18	26.95	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,366.00000	3,536	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		328.00000	267	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		515.00000	636	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		424.00000	344	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		361.00000	463	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		224.00000	181	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		810.00000	949	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		381.00000	311	17.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.30	Put		417.00000	530	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		298.00000	242	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		584.00000	711	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		195.00000	157	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		932.00000	1,076	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		187.00000	150	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		973.00000	1,119	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		179.00000	143	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,015.00000	1,162	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		204.00000	164	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		891.00000	1,033	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		171.00000	137	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,058.00000	1,206	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		157.00000	125	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,143.00000	1,294	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		123.00000	97	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,409.00000	1,566	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		133.00000	106	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,320.00000	1,475	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		139.00000	110	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,275.00000	1,429	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		114.00000	90	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,500.00000	1,659	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		109.00000	87	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,546.00000	1,705	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		105.00000	83	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,592.00000	1,752	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		102.00000	80	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,638.00000	1,799	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		88.00000	69	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,825.00000	1,988	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		77.00000	59	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,014.00000	2,178	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		66.00000	49	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,203.00000	2,368	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		72.00000	54	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,108.00000	2,272	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		69.00000	51	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,156.00000	2,320	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		69.00000	51	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,156.00000	2,320	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		55.00000	39	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,442.00000	2,608	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		53.00000	37	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,490.00000	2,656	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Call			57.00000	41	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,394.00000	2,560	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			59.00000	43	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,346.00000	2,511	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			62.00000	45	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,298.00000	2,463	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			59.00000	43	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,346.00000	2,511	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			64.00000	47	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,250.00000	2,415	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			48.00000	33	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,634.00000	2,802	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			75.00000	56	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,061.00000	2,225	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			25.00000	15	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,612.00000	3,783	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			51.00000	36	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,538.00000	2,705	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			44.00000	30	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,731.00000	2,899	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			41.00000	28	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,828.00000	2,996	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			39.00000	25	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,925.00000	3,094	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			36.00000	23	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,023.00000	3,192	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			72.00000	54	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,108.00000	2,272	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			66.00000	49	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,203.00000	2,368	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			49.00000	34	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,586.00000	2,753	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	31	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,682.00000	2,850	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			43.00000	29	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,779.00000	2,948	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			85.00000	67	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,872.00000	2,036	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			80.00000	62	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,966.00000	2,130	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			55.00000	39	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,442.00000	2,608	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			80.00000	62	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,966.00000	2,130	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			48.00000	33	25.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.85	Put			2,634.00000	2,802	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			82.00000	64	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,919.00000	2,083	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			49.00000	34	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,586.00000	2,753	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	31	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,682.00000	2,850	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			40.00000	26	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,877.00000	3,045	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			41.00000	28	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,828.00000	2,996	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			91.00000	72	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,778.00000	1,941	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			95.00000	74	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,731.00000	1,893	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			82.00000	64	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,919.00000	2,083	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			57.00000	41	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,394.00000	2,560	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			95.00000	74	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,731.00000	1,893	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			98.00000	77	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,685.00000	1,846	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			85.00000	67	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,872.00000	2,036	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			118.00000	94	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,455.00000	1,612	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			144.00000	115	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,231.00000	1,384	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			114.00000	90	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,500.00000	1,659	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			150.00000	120	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,187.00000	1,339	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			139.00000	110	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,275.00000	1,429	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			118.00000	94	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,455.00000	1,612	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			758.00000	625	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			144.00000	194	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			449.00000	362	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			336.00000	431	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			28.00000	17	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,415.00000	3,586	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			909.00000	761	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			95.00000	130	15.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.95	Call			560.00000	453	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			247.00000	322	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			27.00000	16	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,513.00000	3,685	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,728.00000	1,562	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			15.00000	31	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			503.00000	404	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			289.00000	373	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			14.00000	9	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,300.00000	4,478	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	4	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,788.00000	5,973	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			0.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,287.00000	7,471	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,021.00000	1,855	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	23	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			688.00000	563	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			175.00000	232	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			20.00000	11	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,007.00000	4,180	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			2.00000	5	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,489.00000	5,674	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	2	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,987.00000	7,171	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			164.00000	131	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,100.00000	1,250	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,170.00000	2,002	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	21	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			794.00000	657	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			131.00000	176	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			22.00000	12	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,858.00000	4,031	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			3.00000	5	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,339.00000	5,524	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	3	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,837.00000	7,021	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,464.00000	3,285	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	4	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,467.00000	2,295	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			4.00000	14	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,488.00000	1,321	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			25.00000	40	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			655.00000	534	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			191.00000	253	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			26.00000	15	27.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Put		3,562.00000	3,734	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		10.00000	8	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,546.00000	4,727	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,564.00000	3,385	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		1.00000	4	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,567.00000	2,394	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		3.00000	12	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,584.00000	1,417	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		20.00000	36	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		722.00000	593	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		159.00000	212	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		27.00000	16	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,464.00000	3,635	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		11.00000	8	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,448.00000	4,627	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,614.00000	3,435	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	3	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,617.00000	2,443	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		3.00000	12	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,632.00000	1,465	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		18.00000	34	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		12.00000	9	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,398.00000	4,578	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,365.00000	3,186	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	5	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,368.00000	2,197	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		5.00000	16	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,394.00000	1,226	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		30.00000	44	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		591.00000	479	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		227.00000	298	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		24.00000	14	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,661.00000	3,833	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		8.00000	8	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,645.00000	4,826	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,265.00000	3,086	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	5	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,269.00000	2,099	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		5.00000	18	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,300.00000	1,131	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		37.00000	49	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		531.00000	428	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		268.00000	347	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		23.00000	13	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,760.00000	3,932	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.00	Call			7.00000	7	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,744.00000	4,926	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,165.00000	2,987	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			1.00000	6	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,208.00000	1,036	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			45.00000	55	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			476.00000	382	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			312.00000	400	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			6.00000	7	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,843.00000	5,026	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,215.00000	3,037	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			1.00000	5	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,219.00000	2,050	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	19	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,254.00000	1,083	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			41.00000	52	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			23.00000	13	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,809.00000	3,981	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			7.00000	7	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,793.00000	4,976	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,414.00000	3,235	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	4	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,418.00000	2,246	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	15	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,441.00000	1,273	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			27.00000	42	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			622.00000	506	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			209.00000	275	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			9.00000	8	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,596.00000	4,777	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,514.00000	3,335	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	4	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,517.00000	2,344	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			4.00000	13	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,536.00000	1,369	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			22.00000	38	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			10.00000	8	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,497.00000	4,677	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,664.00000	3,484	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	3	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,666.00000	2,492	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	11	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,680.00000	1,514	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			16.00000	33	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			13.00000	9	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Put			4,349.00000	4,528	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,664.00000	3,484	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	3	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,764.00000	3,584	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			1.00000	3	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,766.00000	2,591	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			2.00000	10	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,777.00000	1,611	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			13.00000	30	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			870.00000	725	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			106.00000	144	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			31.00000	19	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,267.00000	3,438	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			15.00000	10	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,251.00000	4,428	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,964.00000	3,783	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	2	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,965.00000	2,789	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	7	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,972.00000	1,806	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			9.00000	25	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,031.00000	873	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			67.00000	92	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			35.00000	22	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,072.00000	3,241	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			19.00000	11	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,056.00000	4,230	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,064.00000	3,883	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	2	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,065.00000	2,888	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			2.00000	6	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,071.00000	1,904	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	22	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,118.00000	953	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			54.00000	72	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			37.00000	24	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,974.00000	3,143	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			21.00000	11	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,957.00000	4,130	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	4	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,938.00000	6,123	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,937.00000	8,120	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	4	32.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,037.00000	6,223	32.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,037.00000	8,220	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,864.00000	3,684	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	3	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,866.00000	2,690	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	8	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,874.00000	1,708	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			11.00000	27	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			949.00000	797	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			85.00000	116	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			17.00000	10	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,153.00000	4,329	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	4	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,137.00000	6,322	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,137.00000	8,320	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	3	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,237.00000	6,422	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,237.00000	8,420	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	3	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,387.00000	6,572	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,387.00000	8,570	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	3	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,487.00000	6,672	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,487.00000	8,670	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	3	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,637.00000	6,822	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,637.00000	8,820	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	3	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,587.00000	6,772	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,587.00000	8,770	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	3	33.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,337.00000	6,522	33.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,337.00000	8,520	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,014.00000	3,833	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,015.00000	2,838	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	7	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,073.00000	913	15.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Put		60.00000	82	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	4	32.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,987.00000	6,173	32.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,987.00000	8,170	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,914.00000	3,734	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	2	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,915.00000	2,739	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	8	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,923.00000	1,757	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		10.00000	26	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		989.00000	835	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		76.00000	104	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		18.00000	10	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,104.00000	4,279	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	4	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,087.00000	6,273	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,087.00000	8,270	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,814.00000	3,634	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		1.00000	3	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,816.00000	2,640	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		2.00000	9	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,825.00000	1,659	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		12.00000	28	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		16.00000	10	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,202.00000	4,379	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	4	33.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,187.00000	6,372	33.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,187.00000	8,370	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	3	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,537.00000	6,722	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,537.00000	8,720	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	3	33.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,437.00000	6,622	33.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,437.00000	8,620	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		0.00000	3,983	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	2	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		0.00000	4	32.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		0.00000	6,023	32.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		0.00000	2	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		0.00000	8,020	36.03	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			11.26360	11.44670		17.51	7,208,704.00	640	2,010.00
€ / R On 15/03/2010 Currency Future	11.45	Call		580.00000	505	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		583.00000	691	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		543.00000	473	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		646.00000	759	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		526.00000	458	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		679.00000	794	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		561.00000	489	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		614.00000	725	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		493.00000	429	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		746.00000	866	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		448.00000	390	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		851.00000	977	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		462.00000	403	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		816.00000	939	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		434.00000	378	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		888.00000	1,015	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		421.00000	367	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		924.00000	1,053	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		408.00000	356	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		962.00000	1,092	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		384.00000	335	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,037.00000	1,171	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		288.00000	252	21.31	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,441.00000	1,588	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		801.00000	694	17.16	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		354.00000	430	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		601.00000	522	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		555.00000	658	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		396.00000	345	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		999.00000	1,132	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		493.00000	429	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		746.00000	866	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		624.00000	540	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		527.00000	626	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		477.00000	416	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		781.00000	902	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		373.00000	325	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,076.00000	1,211	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		362.00000	316	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,115.00000	1,252	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		351.00000	306	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,154.00000	1,293	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,204.00000	3,034	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		7.00000	20	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.25	Call		2,223.00000	2,055	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		27.00000	41	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,318.00000	1,162	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		121.00000	149	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		671.00000	577	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		474.00000	563	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		206.00000	181	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,009.00000	2,168	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		128.00000	108	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,931.00000	3,095	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		86.00000	70	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,889.00000	4,057	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		58.00000	33	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,861.00000	5,019	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,253.00000	3,083	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		7.00000	19	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,272.00000	2,103	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		25.00000	40	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,360.00000	1,204	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		113.00000	140	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		695.00000	599	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		449.00000	535	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		211.00000	186	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,964.00000	2,122	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		131.00000	111	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,884.00000	3,047	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		87.00000	72	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,841.00000	4,008	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		59.00000	34	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,812.00000	4,971	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,353.00000	3,181	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		6.00000	17	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,368.00000	2,201	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		22.00000	37	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,445.00000	1,288	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		98.00000	124	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		747.00000	645	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		400.00000	481	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		222.00000	195	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,875.00000	2,031	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		137.00000	116	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,790.00000	2,953	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		91.00000	75	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,744.00000	3,911	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		61.00000	37	27.22	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	16.10	Put		4,715.00000	4,873	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,402.00000	3,230	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		6.00000	16	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,417.00000	2,249	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		20.00000	36	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,488.00000	1,330	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		91.00000	117	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		773.00000	669	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		377.00000	456	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		227.00000	199	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,830.00000	1,986	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		140.00000	119	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,743.00000	2,906	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		92.00000	76	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,696.00000	3,863	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		63.00000	38	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,666.00000	4,825	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,303.00000	3,132	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		6.00000	18	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,320.00000	2,152	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		23.00000	38	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,402.00000	1,245	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		105.00000	132	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		721.00000	621	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		424.00000	508	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		216.00000	190	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,919.00000	2,076	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		134.00000	113	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,837.00000	3,000	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		89.00000	73	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,792.00000	3,960	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		60.00000	36	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,764.00000	4,922	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,551.00000	3,378	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		5.00000	14	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,563.00000	2,396	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		17.00000	32	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,619.00000	1,460	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		72.00000	97	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		859.00000	746	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		312.00000	383	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		245.00000	215	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,698.00000	1,851	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		150.00000	128	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,603.00000	2,765	24.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.90	Call		98.00000	81	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,551.00000	3,717	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		66.00000	43	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,520.00000	4,679	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,651.00000	3,476	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		4.00000	13	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,661.00000	2,493	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		14.00000	30	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,709.00000	1,549	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		62.00000	85	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		919.00000	801	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		273.00000	338	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		258.00000	226	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,611.00000	1,763	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		158.00000	135	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,511.00000	2,671	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		102.00000	84	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,455.00000	3,621	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		69.00000	47	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,422.00000	4,583	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,601.00000	3,427	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		4.00000	13	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,612.00000	2,444	20.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		15.00000	31	20.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,664.00000	1,505	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		67.00000	91	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		889.00000	773	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		292.00000	360	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		251.00000	220	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,655.00000	1,807	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		154.00000	132	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,557.00000	2,718	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		100.00000	83	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,503.00000	3,669	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		68.00000	45	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,471.00000	4,631	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,452.00000	3,279	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		5.00000	16	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,466.00000	2,298	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		19.00000	34	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,531.00000	1,373	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		84.00000	110	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		233.00000	204	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,786.00000	1,941	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		143.00000	122	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.00	Put			2,697.00000	2,859	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			94.00000	78	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,647.00000	3,814	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			64.00000	40	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,617.00000	4,776	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,502.00000	3,328	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			5.00000	15	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,514.00000	2,347	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	33	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,575.00000	1,417	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			78.00000	103	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			829.00000	720	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			333.00000	406	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			239.00000	210	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,742.00000	1,896	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			147.00000	125	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,650.00000	2,812	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			96.00000	79	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,599.00000	3,766	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			65.00000	41	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,568.00000	4,728	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,701.00000	3,526	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			4.00000	12	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,710.00000	2,542	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			13.00000	29	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,754.00000	1,594	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			57.00000	80	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			951.00000	830	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			254.00000	317	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			265.00000	232	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,568.00000	1,719	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			161.00000	139	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,465.00000	2,625	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			104.00000	86	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,407.00000	3,573	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			71.00000	48	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,374.00000	4,535	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,750.00000	3,575	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			4.00000	12	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,759.00000	2,591	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			13.00000	28	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,799.00000	1,639	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			53.00000	75	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			983.00000	860	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			236.00000	296	16.73	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	12.70	Call			272.00000	238	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,526.00000	1,675	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			165.00000	142	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,419.00000	2,579	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			106.00000	88	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,359.00000	3,525	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			72.00000	50	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,325.00000	4,487	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,950.00000	3,773	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			3.00000	9	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,956.00000	2,788	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			10.00000	24	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,984.00000	1,821	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			38.00000	58	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,120.00000	986	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			173.00000	223	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			304.00000	266	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,357.00000	1,502	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			183.00000	158	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,236.00000	2,394	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			115.00000	96	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,168.00000	3,333	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			78.00000	58	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,132.00000	4,295	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,099.00000	3,922	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			2.00000	8	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,105.00000	2,935	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			8.00000	22	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,127.00000	1,961	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			30.00000	47	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,236.00000	1,090	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			140.00000	176	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			331.00000	289	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,235.00000	1,376	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			197.00000	171	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,100.00000	2,258	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			122.00000	103	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,026.00000	3,190	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			83.00000	65	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,986.00000	4,152	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			40.00000	14	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,943.00000	6,101	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			20.00000	8	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,923.00000	8,094	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			38.00000	14	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.50	Put		6,091.00000	6,250	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		19.00000	7	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,072.00000	8,243	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,850.00000	3,674	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		3.00000	10	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,858.00000	2,689	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		11.00000	26	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,891.00000	1,730	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		45.00000	66	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,050.00000	922	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		203.00000	258	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		174.00000	150	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,327.00000	2,486	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		75.00000	54	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,228.00000	4,391	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		36.00000	13	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,190.00000	6,349	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		18.00000	6	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,171.00000	8,343	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		35.00000	13	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,288.00000	6,449	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		17.00000	6	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,270.00000	8,442	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,601.00000	3,427	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		4.00000	13	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		33.00000	12	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,436.00000	6,598	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		15.00000	5	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,419.00000	8,592	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		32.00000	12	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,535.00000	6,698	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		15.00000	5	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,518.00000	8,691	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		30.00000	11	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,684.00000	6,848	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		13.00000	5	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,667.00000	8,841	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		31.00000	11	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,634.00000	6,798	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		14.00000	5	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,617.00000	8,791	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		34.00000	12	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,387.00000	6,549	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		16.00000	6	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,369.00000	8,542	30.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.45	Call		4,000.00000	3,822	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	9	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,006.00000	2,837	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		9.00000	23	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,031.00000	1,868	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		35.00000	54	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,156.00000	1,020	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		160.00000	206	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		188.00000	162	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,191.00000	2,349	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		80.00000	61	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,083.00000	4,247	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		39.00000	14	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,042.00000	6,200	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		19.00000	7	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,023.00000	8,194	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,049.00000	3,872	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	8	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,055.00000	2,886	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		8.00000	22	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,079.00000	1,914	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		32.00000	51	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,196.00000	1,054	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		149.00000	191	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		192.00000	167	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,145.00000	2,303	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		81.00000	63	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,035.00000	4,199	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		39.00000	14	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,993.00000	6,150	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		20.00000	7	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,973.00000	8,144	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,900.00000	3,723	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		3.00000	10	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,907.00000	2,738	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		10.00000	25	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,938.00000	1,775	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		41.00000	62	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,085.00000	954	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		188.00000	240	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		178.00000	154	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,282.00000	2,440	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		77.00000	56	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,180.00000	4,343	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		37.00000	13	27.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.55	Put			6,140.00000	6,300	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			18.00000	7	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,122.00000	8,293	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			34.00000	12	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,338.00000	6,499	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			16.00000	6	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,320.00000	8,492	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			31.00000	11	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,585.00000	6,748	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			14.00000	5	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,568.00000	8,741	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			33.00000	12	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,486.00000	6,648	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			15.00000	5	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,468.00000	8,642	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,800.00000	3,625	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			4.00000	11	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,808.00000	2,640	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			12.00000	27	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,845.00000	1,684	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			49.00000	70	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,016.00000	890	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			219.00000	277	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			509.00000	443	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			712.00000	830	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			170.00000	146	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,373.00000	2,532	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			74.00000	52	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,277.00000	4,439	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			36.00000	13	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,239.00000	6,399	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			17.00000	6	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,221.00000	8,393	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			0.00000	4,021	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			0.00000	7	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			0.00000	15	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			0.00000	6,001	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			0.00000	8	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			0.00000	7,995	30.48	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.47900		249.37000		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.77800		300.10800		0.00	0.00	0	750.00
ALBI On 04/02/2010 Index Future			306.29200		305.61200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 05/11/2009 Index Future			128.29000		128.14100		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.64100		130.49100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			302.52250		301.87250		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			308.06850		307.40800		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.40500		362.40500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.34404		7.36146		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.38600		8.43900		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.98400		8.02700		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.23900		8.29000		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.46000		8.52400		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.39500		8.46300		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.37700		8.44600		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.86000		6.87700		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.86600		6.88000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.95900		6.97600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.26300		7.33100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.51800		7.54200		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.43800		7.47300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.64000		7.67800		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.21500		8.26800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.33100		8.38800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.33300		8.40400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.37500		8.44800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.01200		7.01500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 30/10/2009 jRod			6.98300		6.98800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.09200		7.10000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.16000		7.16300		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			291.17900		290.41100		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			296.51700		295.73700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.40600		7.42800		0.94	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			5.00000	5	0.90	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			749.00000	732	0.90	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.39500		7.41500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			813.00000	835	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			224.00000	211	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.15800		8.19000		7.00	0.00	0	6,733.00
R157 On 05/11/2009 Bond Future	7.50	Call			303.00000	324	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,004.00000	3,857	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.21800		8.25200		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,193.00000	1,244	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,758.00000	3,638	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.23500		8.27000		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,219.00000	3,312	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,112.00000	2,036	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.20800		8.24700		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,330.00000	4,441	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,026.00000	1,956	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72500		8.76600		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,678.00000	2,862	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,834.00000	2,617	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,014.00000	4,255	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,761.00000	1,600	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			87.00000	97	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,519.00000	13,127	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			215.00000	238	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,818.00000	10,439	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.76300		8.80500		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,176.00000	2,297	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,724.00000	7,439	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.78200		8.82600		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,148.00000	6,381	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,504.00000	4,315	13.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/08/2010 Bond Future			8.78400	8.82900		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		8,085.00000	8,347	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,197.00000	4,032	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.22100	8.25300		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		186.00000	200	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,376.00000	3,256	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.27100	8.30500		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		565.00000	592	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		3,831.00000	3,723	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.28200	8.31800		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,416.00000	2,489	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,726.00000	1,662	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.25000	8.28900		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,756.00000	3,851	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,210.00000	1,163	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.64000	8.68200		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		141.00000	154	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,953.00000	6,733	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.69800	8.74200		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,505.00000	1,580	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,474.00000	4,312	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.72400	8.77000		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,968.00000	4,101	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,772.00000	2,664	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.72000	8.76800		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,264.00000	5,411	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,839.00000	2,740	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.64400	8.68600		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call		151.00000	164	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,670.00000	7,429	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.69300	8.73600		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,666.00000	1,747	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		4,901.00000	4,728	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.71700	8.76200		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,393.00000	4,538	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		3,029.00000	2,912	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.71600	8.76300		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,487.00000	5,650	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,774.00000	2,670	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.26800	8.29000		5.75	0.00	0	1,121.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/11/2009 Bond Future	7.50	Call			145.00000	151	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,890.00000	2,820	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.32900		8.35200		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			457.00000	471	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,264.00000	3,203	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.35000		8.37500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,338.00000	2,382	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,199.00000	1,166	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.32000		8.34700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,867.00000	2,917	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,006.00000	978	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.77200		8.80400		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			111.00000	117	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,663.00000	8,472	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82000		8.85300		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,594.00000	1,652	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,351.00000	5,209	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.84800		8.88200		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,011.00000	5,128	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,851.00000	2,764	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.85400		8.88900		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,102.00000	6,232	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,607.00000	2,531	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.78100		8.81200		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			137.00000	146	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,299.00000	7,109	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.82700		8.85900		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,874.00000	1,945	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,174.00000	4,043	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.85100		8.88400		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,765.00000	4,886	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,533.00000	2,449	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.85400		8.88800		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,234.00000	6,366	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,588.00000	2,512	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.26000		8.30100		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,252.00000	6,548	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			508.00000	444	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			330.00000	364	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,871.00000	7,546	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			51.00000	57	17.98	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Put			12,901.00000	12,547	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			139.00000	155	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,272.00000	9,929	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,231.00000	11,580	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			62.00000	51	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.27900		8.32100		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,167.00000	1,244	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,868.00000	8,578	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,999.00000	13,334	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			356.00000	325	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.28200		8.32500		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,373.00000	5,584	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,878.00000	3,714	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.27200		8.31500		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,407.00000	7,641	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,774.00000	3,632	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.69800		298.05400		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			304.17300		303.52000		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.46760		6.50010		16.87	103,481.60	16	240,959.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			77.00000	60	17.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			77.00000	92	17.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			59.00000	43	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			109.00000	126	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			45.00000	31	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			145.00000	164	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			59.00000	43	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			109.00000	126	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			35.00000	22	19.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			185.00000	205	19.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			27.00000	16	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			227.00000	248	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			16.00000	8	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			316.00000	340	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			21.00000	11	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			271.00000	294	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			16.00000	8	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			316.00000	340	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			35.00000	22	19.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			185.00000	205	19.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			145.00000	115	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			45.00000	47	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			145.00000	115	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.40	Put		45.00000	47	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		226.00000	193	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		26.00000	26	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		185.00000	152	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		34.00000	35	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		109.00000	81	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		59.00000	64	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		109.00000	81	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		59.00000	64	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		226.00000	193	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		26.00000	26	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		45.00000	31	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		145.00000	164	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		270.00000	237	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		20.00000	19	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		316.00000	282	22.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		16.00000	14	22.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		27.00000	16	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		227.00000	248	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		10.00000	4	22.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		410.00000	436	22.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		7.00000	2	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		507.00000	534	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		10.00000	4	22.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		410.00000	436	22.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		13.00000	6	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		363.00000	388	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		8.00000	3	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		458.00000	485	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		6.00000	1	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		555.00000	584	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		8.00000	3	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		458.00000	485	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		6.00000	1	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		555.00000	584	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		4.00000	1	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		654.00000	683	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		5.00000	1	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		604.00000	633	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		5.00000	1	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		604.00000	633	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		3.00000	1	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		703.00000	733	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		2.00000	0	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		802.00000	833	27.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Call		4.00000	1	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		654.00000	683	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		3.00000	0	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		753.00000	783	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		2.00000	0	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		802.00000	833	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		2.00000	0	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		902.00000	933	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		3.00000	1	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		703.00000	733	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		2.00000	0	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		902.00000	933	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		1.00000	0	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,001.00000	1,033	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		2.00000	0	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		852.00000	883	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		2.00000	0	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		951.00000	983	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		1.00000	0	30.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,051.00000	1,082	30.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		316.00000	282	22.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		16.00000	14	22.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,750.00000	5,718	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,250.00000	4,218	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,750.00000	2,718	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,250.00000	1,218	35.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	35.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		0.00000	0	38.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,750.00000	1,782	38.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	53.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,250.00000	3,282	53.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	63.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,750.00000	4,782	63.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,250.00000	6,282	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,950.00000	5,918	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,450.00000	4,418	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,950.00000	2,918	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,450.00000	1,418	33.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	33.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		1.00000	0	36.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,550.00000	1,582	36.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	51.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,050.00000	3,082	51.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	62.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,550.00000	4,582	62.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	69.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,050.00000	6,082	69.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,000.00000	5,968	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,500.00000	4,468	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,000.00000	2,968	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,500.00000	1,468	33.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	33.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	0	35.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,500.00000	1,532	35.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	50.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,000.00000	3,032	50.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	62.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,500.00000	4,532	62.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	69.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,000.00000	6,032	69.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		457.00000	424	25.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		7.00000	6	25.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		362.00000	328	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		12.00000	11	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		702.00000	669	30.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		2.00000	2	30.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		604.00000	570	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		4.00000	3	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		506.00000	472	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		6.00000	5	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		410.00000	376	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		9.00000	8	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		653.00000	620	29.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		3.00000	2	29.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		555.00000	521	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		5.00000	4	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		410.00000	376	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		9.00000	8	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		555.00000	521	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		5.00000	4	27.22	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 14/09/2009 Currency Future	2.30	Call		4,200.00000	4,168	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,200.00000	3,168	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,200.00000	2,168	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,200.00000	1,168	36.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	36.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		0.00000	0	39.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,800.00000	1,832	39.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	58.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,800.00000	3,832	58.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	68.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,800.00000	5,832	68.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	76.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,800.00000	7,832	76.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,150.00000	4,118	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,150.00000	3,118	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,150.00000	2,118	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,150.00000	1,118	36.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		0.00000	0	36.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		0.00000	0	39.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,850.00000	1,882	39.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	58.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,850.00000	3,882	58.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	69.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,850.00000	5,882	69.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	76.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,850.00000	7,882	76.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,100.00000	4,068	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,100.00000	3,068	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,100.00000	2,068	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,100.00000	1,068	37.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		0.00000	0	37.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		0.00000	0	40.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,900.00000	1,932	40.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	59.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,900.00000	3,932	59.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	69.36	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 14/09/2009 Currency Future	12.40	Put		5,900.00000	5,932	69.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	76.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,900.00000	7,932	76.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,050.00000	4,018	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,050.00000	3,018	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,050.00000	2,018	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,050.00000	1,018	37.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		0.00000	0	37.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		0.00000	0	41.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,950.00000	1,982	41.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	59.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,950.00000	3,982	59.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	69.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,950.00000	5,982	69.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,950.00000	7,982	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	59.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,950.00000	3,982	59.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	69.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,950.00000	5,982	69.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,950.00000	7,982	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,000.00000	3,968	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,000.00000	1,968	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	28.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,001.00000	968	36.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	0	36.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		0.00000	0	41.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		2,000.00000	2,032	41.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	60.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		4,000.00000	4,032	60.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		8,000.00000	8,032	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,950.00000	3,918	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,950.00000	1,918	28.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	28.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		951.00000	918	35.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		1.00000	1	35.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		0.00000	0	42.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,050.00000	2,082	42.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	60.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,050.00000	4,082	60.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,050.00000	8,082	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,900.00000	3,868	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,900.00000	2,868	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,900.00000	1,868	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			901.00000	868	34.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			1.00000	1	34.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	42.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,100.00000	2,132	42.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	60.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,100.00000	4,132	60.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	70.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,100.00000	6,132	70.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,100.00000	8,132	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,800.00000	3,768	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,800.00000	2,768	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,800.00000	1,768	30.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	30.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			802.00000	769	32.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			2.00000	1	32.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,200.00000	2,232	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	61.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,200.00000	4,232	61.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	70.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,200.00000	6,232	70.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,200.00000	8,232	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,700.00000	3,668	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,700.00000	2,668	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,700.00000	1,668	31.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	31.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	44.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,300.00000	2,332	44.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	61.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,300.00000	4,332	61.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	70.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,300.00000	6,332	70.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,300.00000	8,332	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,750.00000	3,718	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,750.00000	1,718	30.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	30.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		752.00000	719	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		2.00000	1	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	43.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,250.00000	2,282	43.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	61.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,250.00000	4,282	61.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,250.00000	8,282	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,850.00000	3,818	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,850.00000	2,818	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,850.00000	1,818	29.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	29.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		851.00000	818	33.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		1.00000	1	33.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	42.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,150.00000	2,182	42.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	60.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,150.00000	4,182	60.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	70.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,150.00000	6,182	70.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	76.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,150.00000	8,182	76.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.52890	6.56150		17.33	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		247.00000	230	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		235.00000	251	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		226.00000	210	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		264.00000	282	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		206.00000	192	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		295.00000	313	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		206.00000	192	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		295.00000	313	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		172.00000	160	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		361.00000	381	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		189.00000	176	18.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Put		327.00000	347	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		144.00000	133	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		432.00000	454	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		144.00000	133	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		432.00000	454	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		158.00000	146	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		396.00000	417	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		158.00000	146	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		396.00000	417	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		131.00000	122	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		470.00000	493	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		247.00000	230	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		235.00000	251	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		302.00000	279	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		190.00000	200	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		302.00000	279	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		190.00000	200	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		332.00000	309	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		170.00000	180	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		332.00000	309	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		170.00000	180	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		273.00000	252	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		212.00000	223	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		364.00000	339	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		152.00000	161	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		189.00000	176	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		327.00000	347	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		397.00000	372	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		135.00000	143	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		397.00000	372	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		135.00000	143	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		431.00000	406	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		120.00000	127	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		131.00000	122	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		470.00000	493	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		110.00000	101	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		548.00000	572	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		91.00000	84	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		630.00000	656	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		76.00000	70	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		715.00000	742	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		64.00000	59	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		802.00000	830	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		120.00000	111	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		508.00000	532	19.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call		100.00000	92	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		589.00000	614	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		84.00000	77	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		672.00000	698	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		120.00000	111	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		508.00000	532	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		84.00000	77	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		672.00000	698	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		70.00000	64	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		758.00000	786	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		100.00000	92	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		589.00000	614	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,712.00000	5,679	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,212.00000	4,179	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,712.00000	2,679	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,221.00000	1,189	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		9.00000	10	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		12.00000	11	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,801.00000	1,833	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,291.00000	3,323	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	35.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,789.00000	4,822	35.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	40.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,289.00000	6,321	40.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,962.00000	5,929	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,462.00000	4,429	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,962.00000	2,929	22.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	22.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,467.00000	1,435	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	6	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		17.00000	16	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,556.00000	1,587	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	3	29.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,042.00000	3,074	29.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,540.00000	4,572	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	39.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,039.00000	6,072	39.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,012.00000	5,979	23.68	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	0.55	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,512.00000	4,479	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,012.00000	2,979	22.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	22.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,517.00000	1,484	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		19.00000	17	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,507.00000	1,538	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		3.00000	3	29.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,992.00000	3,024	29.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,490.00000	4,522	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	39.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,989.00000	6,022	39.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		543.00000	516	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		81.00000	87	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		467.00000	441	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		106.00000	112	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		707.00000	679	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		46.00000	50	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		623.00000	595	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		62.00000	66	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		504.00000	478	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		93.00000	99	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		467.00000	441	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		106.00000	112	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		582.00000	555	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		71.00000	76	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		364.00000	339	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		152.00000	161	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		665.00000	636	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		53.00000	57	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,212.00000	3,179	22.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,212.00000	2,179	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,790.00000	3,823	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	38.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,789.00000	5,822	38.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	45.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,789.00000	7,821	45.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,112.00000	4,079	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,112.00000	3,079	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,113.00000	2,080	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,123.00000	1,091	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	12	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		11.00000	10	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,899.00000	1,931	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	33.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,890.00000	3,923	33.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	39.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,889.00000	5,922	39.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	45.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,889.00000	7,921	45.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,062.00000	4,029	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,062.00000	3,029	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,063.00000	2,031	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		1.00000	2	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,074.00000	1,042	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		13.00000	14	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		10.00000	9	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,949.00000	1,980	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		2.00000	2	33.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,940.00000	3,973	33.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	39.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,939.00000	5,972	39.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,939.00000	7,971	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,012.00000	3,979	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,013.00000	1,981	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,026.00000	995	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		14.00000	16	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		9.00000	9	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,998.00000	2,030	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		2.00000	1	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,990.00000	4,023	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,989.00000	8,021	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,962.00000	3,929	23.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	23.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,963.00000	1,931	27.45	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 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		979.00000	948	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		17.00000	19	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		9.00000	8	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,047.00000	2,079	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,040.00000	4,072	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,039.00000	8,071	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,912.00000	3,879	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,912.00000	2,879	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,914.00000	1,881	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		932.00000	902	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		21.00000	23	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		8.00000	8	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,097.00000	2,129	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	33.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,090.00000	4,122	33.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	39.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,089.00000	6,122	39.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,089.00000	8,121	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,162.00000	4,129	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,162.00000	3,129	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,163.00000	2,130	27.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	27.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,172.00000	1,140	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	11	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		11.00000	11	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,850.00000	1,882	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	2	32.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,840.00000	3,873	32.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	39.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,839.00000	5,872	39.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	45.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,839.00000	7,871	45.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,862.00000	3,829	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,862.00000	2,829	23.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,864.00000	1,831	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	2	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		886.00000	856	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		24.00000	27	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		8.00000	7	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,146.00000	2,178	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	1	33.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,140.00000	4,172	33.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	40.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,139.00000	6,172	40.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,139.00000	8,171	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,812.00000	3,779	23.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	23.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,812.00000	2,779	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,814.00000	1,782	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		840.00000	810	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		29.00000	31	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		7.00000	7	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,196.00000	2,228	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	34.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,190.00000	4,222	34.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	40.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,189.00000	6,221	40.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,189.00000	8,221	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,662.00000	3,629	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,662.00000	2,629	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,665.00000	1,633	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	4	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		6.00000	6	27.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,345.00000	2,377	27.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,340.00000	4,372	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	40.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,339.00000	6,371	40.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,339.00000	8,371	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,762.00000	3,729	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,762.00000	2,729	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,764.00000	1,732	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		795.00000	766	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		34.00000	37	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		7.00000	6	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,245.00000	2,278	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,240.00000	4,272	34.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	40.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,239.00000	6,271	40.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,239.00000	8,271	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,712.00000	3,679	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,715.00000	1,682	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		751.00000	722	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		39.00000	43	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		7.00000	6	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,295.00000	2,327	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	34.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,290.00000	4,322	34.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,289.00000	8,321	45.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.57820	6.61110		17.96	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		350.00000	335	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		339.00000	357	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		331.00000	317	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		370.00000	388	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		313.00000	299	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		402.00000	421	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		313.00000	299	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		402.00000	421	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		279.00000	267	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		468.00000	489	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		296.00000	283	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		434.00000	454	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		279.00000	267	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		468.00000	489	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		250.00000	239	19.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		539.00000	561	19.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		264.00000	253	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		503.00000	524	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		237.00000	226	19.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.95	Put		575.00000	598	19.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		373.00000	355	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		312.00000	327	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		397.00000	379	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		286.00000	300	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		422.00000	403	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		261.00000	275	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		350.00000	335	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		339.00000	357	18.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		449.00000	429	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		238.00000	251	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		505.00000	485	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		194.00000	206	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		224.00000	214	19.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		613.00000	636	19.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		201.00000	192	20.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		690.00000	714	20.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		567.00000	545	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		156.00000	167	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		600.00000	577	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		139.00000	149	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		536.00000	514	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		175.00000	186	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		477.00000	456	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		215.00000	228	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		669.00000	645	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		108.00000	117	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		706.00000	681	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		95.00000	103	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		634.00000	611	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		123.00000	133	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		567.00000	545	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		156.00000	167	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		505.00000	485	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		194.00000	206	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,211.00000	4,178	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,212.00000	3,179	31.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	31.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,216.00000	2,183	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,230.00000	1,198	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		19.00000	20	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		63.00000	61	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,852.00000	1,883	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.40	Call			7.00000	7	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,796.00000	3,829	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	2	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,791.00000	5,824	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	35.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,790.00000	7,823	35.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,111.00000	4,078	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,112.00000	3,079	31.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	31.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,117.00000	2,084	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	6	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,133.00000	1,101	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			22.00000	23	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			59.00000	57	26.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,948.00000	1,979	26.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			7.00000	6	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,896.00000	3,928	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	2	32.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,891.00000	5,924	32.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	35.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,890.00000	7,923	35.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,061.00000	4,028	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,062.00000	3,029	31.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	31.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,067.00000	2,035	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,085.00000	1,053	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			24.00000	24	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			57.00000	55	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,996.00000	2,027	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			6.00000	6	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,945.00000	3,978	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			2.00000	2	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,941.00000	5,974	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,940.00000	7,973	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,011.00000	3,978	34.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	34.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,012.00000	2,979	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,018.00000	1,985	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			7.00000	7	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,037.00000	1,008	16.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put			25.00000	29	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			55.00000	52	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,044.00000	2,074	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			6.00000	6	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,995.00000	4,028	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	2	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,991.00000	6,024	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,990.00000	8,023	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,037.00000	1,008	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			25.00000	29	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,911.00000	3,878	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,912.00000	2,880	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,919.00000	1,886	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			8.00000	8	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			948.00000	920	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			37.00000	42	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			49.00000	46	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,138.00000	2,168	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			6.00000	5	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,094.00000	4,127	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			2.00000	2	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,091.00000	6,124	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,090.00000	8,122	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,961.00000	3,928	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,962.00000	2,929	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,968.00000	1,935	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	7	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			992.00000	964	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			31.00000	35	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			52.00000	49	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,091.00000	2,121	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			6.00000	6	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,045.00000	4,077	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			2.00000	2	32.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,041.00000	6,074	32.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,040.00000	8,073	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,161.00000	4,128	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	34.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,162.00000	3,129	31.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	31.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,166.00000	2,134	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,182.00000	1,149	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		21.00000	21	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		61.00000	59	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,900.00000	1,931	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		7.00000	7	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,846.00000	3,878	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,841.00000	5,874	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,840.00000	7,873	35.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,861.00000	3,828	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,863.00000	2,830	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	2	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,869.00000	1,836	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		905.00000	878	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		44.00000	50	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		47.00000	44	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,186.00000	2,216	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		5.00000	5	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,144.00000	4,177	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,141.00000	6,174	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,140.00000	8,172	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,761.00000	3,728	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,763.00000	2,730	29.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,771.00000	1,738	21.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	21.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		822.00000	796	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		61.00000	68	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		42.00000	39	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,281.00000	2,311	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		5.00000	5	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,244.00000	4,277	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,241.00000	6,274	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	35.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,240.00000	8,272	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,661.00000	3,628	32.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	32.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,663.00000	2,630	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,672.00000	1,639	21.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			11.00000	11	21.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			744.00000	718	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			82.00000	90	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			37.00000	35	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,376.00000	2,407	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			5.00000	5	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,344.00000	4,376	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			2.00000	2	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,341.00000	6,373	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,339.00000	8,372	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,711.00000	3,678	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,713.00000	2,680	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	2	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,721.00000	1,688	21.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			10.00000	10	21.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			782.00000	757	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			71.00000	79	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			39.00000	37	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,328.00000	2,359	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			5.00000	5	28.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,294.00000	4,326	28.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			2.00000	2	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,291.00000	6,323	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,290.00000	8,322	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,811.00000	3,778	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,813.00000	2,780	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			2.00000	2	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,820.00000	1,787	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	9	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			863.00000	836	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			52.00000	58	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			44.00000	41	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,233.00000	2,263	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			5.00000	5	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,194.00000	4,227	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,191.00000	6,224	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,190.00000	8,222	35.80	0.00	0	0.00

Total for Derivatives:							127,906,795.40	14,987	1,227,900.00
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Grand Total:							127,906,795.40	14,987	1,227,900.00
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