



Daily MTM Report

Daily summary for 23/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			128.00001	128.00001			0.00	0	0.00
CGR5 On 23/07/2011 Bond			15.67900	15.67900			91,975,000,000.00	25,000,000	0.00
R153 On 31/08/2010 Bond			7.26500	7.20000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.53000	8.50000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.01500	8.98500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.59000	8.55000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.01000	8.98000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.04000	9.00500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.62500	8.59000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14500	9.11000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.22200	9.18800			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			8.61000	8.58000			0.00	0	0.00
Total for j-Bonds:							191,975,000,000.00	25,000,000	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.73470	7.79530		20.71	130,314,225.60	16,848	256,151.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		244.00000	217	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		249.00000	282	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		124.00000	109	23.37	327,000.00	3	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		529.00000	574	23.37	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		105.00000	92	23.96	2,484,000.00	27	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		610.00000	658	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		206.00000	182	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		311.00000	348	21.60	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		114.00000	100	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		569.00000	616	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		56.00000	49	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		961.00000	1,014	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		160.00000	141	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		415.00000	456	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		415.00000	373	20.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		119.00000	138	20.48	0.00	0	50.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		135.00000	119	23.08	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		490.00000	534	23.08	0.00	0	50.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		97.00000	85	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		652.00000	700	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		89.00000	78	24.55	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		694.00000	744	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		147.00000	129	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		452.00000	495	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		174.00000	153	22.19	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		379.00000	419	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		189.00000	167	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		344.00000	383	21.89	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		224.00000	199	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		279.00000	314	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		351.00000	313	20.57	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		156.00000	178	20.57	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		39.00000	34	27.81	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,194.00000	1,249	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			83.00000	72	24.85	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			737.00000	787	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			76.00000	67	25.15	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			781.00000	832	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			600.00000	549	20.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			54.00000	65	20.25	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			52.00000	45	26.62	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			1,007.00000	1,061	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			83.00000	72	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			737.00000	787	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			65.00000	57	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			870.00000	922	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			60.00000	53	26.03	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			915.00000	968	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			48.00000	42	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,053.00000	1,107	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			56.00000	49	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			961.00000	1,014	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			70.00000	62	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			825.00000	877	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			42.00000	36	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,147.00000	1,202	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			34.00000	30	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,289.00000	1,345	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			28.00000	24	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,433.00000	1,490	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			25.00000	21	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,529.00000	1,586	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			20.00000	17	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,625.00000	1,682	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			22.00000	19	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,577.00000	1,634	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			12.00000	10	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,867.00000	1,925	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	30.96	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,607.00000	2,667	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			9.00000	7	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,014.00000	2,073	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	4	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,260.00000	2,320	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			8.00000	7	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,063.00000	2,122	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			11.00000	9	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,916.00000	1,974	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			10.00000	8	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,965.00000	2,023	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	6	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,112.00000	2,171	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	6	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,112.00000	2,171	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			3.00000	3	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,458.00000	2,518	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,508.00000	2,568	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	2	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,557.00000	2,618	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	2	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,557.00000	2,618	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	2	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,707.00000	2,767	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,906.00000	2,966	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,156.00000	3,216	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,205.00000	5,265	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,056.00000	3,116	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,006.00000	3,066	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,956.00000	3,016	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			2.00000	2	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,657.00000	2,717	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	3	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,409.00000	2,468	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	1	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,806.00000	2,867	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,856.00000	2,916	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			5.00000	4	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,309.00000	2,369	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	5	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,161.00000	2,221	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,359.00000	2,419	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	1	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,757.00000	2,817	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	1	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,806.00000	2,867	31.19	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 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,056.00000	3,116	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	1	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,757.00000	2,817	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,508.00000	2,568	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	3	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,409.00000	2,468	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			6.00000	5	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,211.00000	2,270	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			1.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,505.00000	3,566	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			13.00000	11	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,818.00000	1,876	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			11.00000	9	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,916.00000	1,974	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			9.00000	7	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,014.00000	2,073	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,607.00000	2,667	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			15.00000	12	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,770.00000	1,828	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			12.00000	10	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,867.00000	1,925	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			16.00000	14	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,721.00000	1,779	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			5.00000	4	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,309.00000	2,369	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,106.00000	3,166	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,206.00000	3,266	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,359.00000	2,419	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,255.00000	3,316	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,355.00000	3,416	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,006.00000	3,066	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,255.00000	3,316	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			1.00000	1	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,455.00000	3,516	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	31.91	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	10.90	Put		3,106.00000	3,166	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,305.00000	3,366	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		5.00000	4	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,260.00000	2,320	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,305.00000	3,366	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		1.00000	1	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,405.00000	3,466	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,856.00000	2,916	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		1.00000	1	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,355.00000	3,416	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		1.00000	0	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,555.00000	3,616	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		30.00000	26	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,384.00000	1,441	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		18.00000	15	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,673.00000	1,731	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		15.00000	12	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,770.00000	1,828	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		32.00000	28	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,336.00000	1,393	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		20.00000	17	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,625.00000	1,682	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		26.00000	23	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,481.00000	1,538	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		18.00000	15	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,673.00000	1,731	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		8.00000	7	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,063.00000	2,122	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		6.00000	5	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,161.00000	2,221	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		28.00000	24	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,433.00000	1,490	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		13.00000	11	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,818.00000	1,876	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		34.00000	30	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,289.00000	1,345	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		36.00000	32	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,241.00000	1,297	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		32.00000	28	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,336.00000	1,393	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,395.00000	4,335	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,895.00000	2,835	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,398.00000	1,338	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			3.00000	3	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	37.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,605.00000	4,665	37.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,105.00000	6,165	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,605.00000	7,665	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,595.00000	4,535	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,095.00000	3,035	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,597.00000	1,537	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	2	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			294.00000	260	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			199.00000	225	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,405.00000	4,465	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	42.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,905.00000	5,965	42.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,405.00000	7,465	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,645.00000	4,585	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,145.00000	3,085	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,647.00000	1,587	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	2	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			322.00000	286	20.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			177.00000	201	20.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,355.00000	4,415	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	42.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,855.00000	5,915	42.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,355.00000	7,415	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			45.00000	39	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,100.00000	1,154	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			22.00000	19	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,577.00000	1,634	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			908.00000	851	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			13.00000	16	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			484.00000	439	20.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.40	Put		89.00000	104	20.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,101.00000	1,041	20.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		6.00000	7	20.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		641.00000	589	20.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		45.00000	54	20.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,151.00000	1,091	20.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		5.00000	6	20.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		683.00000	630	20.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		38.00000	45	20.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,200.00000	1,140	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		5.00000	5	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		726.00000	672	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		31.00000	38	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,805.00000	3,866	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,805.00000	4,865	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,905.00000	3,966	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,905.00000	4,965	38.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,052.00000	992	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		7.00000	8	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		268.00000	236	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		223.00000	251	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,955.00000	4,016	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	38.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,955.00000	5,015	38.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,003.00000	945	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		8.00000	10	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		560.00000	511	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		65.00000	76	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		244.00000	217	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		249.00000	282	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		4,005.00000	4,066	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	39.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		5,005.00000	5,065	39.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,855.00000	3,916	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	38.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,855.00000	4,915	38.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,299.00000	1,239	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		4.00000	4	22.00	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	7.00	Call			816.00000	760	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			20.00000	25	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,705.00000	3,766	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	37.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,705.00000	4,765	37.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,349.00000	1,288	22.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	4	22.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			862.00000	805	19.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			16.00000	20	19.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			449.00000	405	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			103.00000	120	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,655.00000	3,716	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	37.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,655.00000	4,715	37.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,498.00000	1,437	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	3	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,505.00000	4,565	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,547.00000	1,487	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,455.00000	4,515	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,448.00000	1,388	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			3.00000	3	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			955.00000	897	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			10.00000	13	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			521.00000	474	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			76.00000	90	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,555.00000	4,615	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,896.00000	1,836	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,105.00000	4,166	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,946.00000	1,886	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			45.00000	39	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,100.00000	1,154	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,055.00000	4,116	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,945.00000	3,885	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,945.00000	2,885	32.11	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	4.85	Put			0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,055.00000	6,115	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,845.00000	3,785	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,845.00000	2,785	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,846.00000	1,786	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			862.00000	805	19.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			16.00000	20	19.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			189.00000	167	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			344.00000	383	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,155.00000	6,215	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,795.00000	3,735	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,795.00000	2,735	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,796.00000	1,736	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,205.00000	6,265	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,695.00000	3,635	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,695.00000	2,635	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,697.00000	1,636	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	2	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,305.00000	6,365	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,545.00000	3,485	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,545.00000	2,485	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,455.00000	6,515	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,495.00000	3,435	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,495.00000	2,435	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,505.00000	6,565	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,395.00000	3,335	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call		2,395.00000	2,335	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put		0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call		0.00000	0	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put		3,605.00000	3,666	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	39.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put		5,105.00000	5,165	39.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call		0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put		6,605.00000	6,665	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call		3,445.00000	3,385	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put		0.00000	0	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call		2,445.00000	2,385	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put		0.00000	0	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	39.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put		5,055.00000	5,115	39.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call		0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put		6,555.00000	6,615	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call		3,595.00000	3,535	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put		0.00000	0	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call		2,595.00000	2,535	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put		0.00000	0	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call		0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put		6,405.00000	6,465	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call		3,895.00000	3,835	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put		0.00000	0	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call		3,995.00000	3,935	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put		0.00000	0	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call		2,995.00000	2,935	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put		0.00000	0	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call		1,996.00000	1,936	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put		1.00000	1	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,003.00000	945	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		8.00000	10	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call		0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put		6,005.00000	6,065	42.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.86880	7.93130		20.99	12,180,902.40	1,548	42,060.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		412.00000	384	21.39	76,800,000.00	200	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		431.00000	466	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		393.00000	367	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		462.00000	498	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		209.00000	195	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		978.00000	1,026	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		192.00000	179	24.80	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,061.00000	1,111	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		342.00000	319	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		560.00000	600	22.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Call			298.00000	277	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			666.00000	709	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			54.00000	50	30.86	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,672.00000	2,731	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			15.00000	13	33.73	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,384.00000	4,444	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			6.00000	5	32.85	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,075.00000	5,136	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			272.00000	253	23.20	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			741.00000	785	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			86.00000	81	29.15	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,055.00000	2,112	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			249.00000	232	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			817.00000	863	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			238.00000	222	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			857.00000	903	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			260.00000	242	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			779.00000	824	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			326.00000	304	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			595.00000	635	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			312.00000	290	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			630.00000	672	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			358.00000	334	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			527.00000	565	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			412.00000	384	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			431.00000	466	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			375.00000	350	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			494.00000	531	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			326.00000	304	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			595.00000	635	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			298.00000	277	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			666.00000	709	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			260.00000	242	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			779.00000	824	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			284.00000	265	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			703.00000	746	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			284.00000	265	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			703.00000	746	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			112.00000	105	27.61	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,681.00000	1,737	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			238.00000	222	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			857.00000	903	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			228.00000	212	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			896.00000	944	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			228.00000	212	24.00	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	8.60	Put			896.00000	944	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			200.00000	187	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,019.00000	1,068	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			218.00000	204	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			937.00000	985	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			709.00000	665	20.19	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			177.00000	196	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			177.00000	165	25.20	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,146.00000	1,196	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			170.00000	159	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,188.00000	1,240	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			177.00000	165	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,146.00000	1,196	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			184.00000	172	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,103.00000	1,153	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			209.00000	195	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			978.00000	1,026	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			163.00000	153	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,232.00000	1,284	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			145.00000	136	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,364.00000	1,417	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			129.00000	121	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,498.00000	1,553	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			120.00000	113	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,589.00000	1,644	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			116.00000	109	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,635.00000	1,690	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			129.00000	121	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,498.00000	1,553	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			108.00000	102	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,727.00000	1,783	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			140.00000	131	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,408.00000	1,462	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			116.00000	109	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,635.00000	1,690	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			92.00000	87	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,960.00000	2,018	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			72.00000	67	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,291.00000	2,348	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			80.00000	75	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,149.00000	2,206	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			89.00000	84	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,008.00000	2,065	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			89.00000	84	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,008.00000	2,065	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.05	Call		77.00000	72	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,196.00000	2,253	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		62.00000	58	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,481.00000	2,539	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		58.00000	54	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,576.00000	2,635	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		56.00000	52	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,624.00000	2,683	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		52.00000	48	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,721.00000	2,780	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		45.00000	42	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,914.00000	2,974	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		39.00000	36	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,157.00000	3,217	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		40.00000	37	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,109.00000	3,168	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		42.00000	40	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		3,011.00000	3,071	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		64.00000	60	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,433.00000	2,491	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		60.00000	56	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,529.00000	2,587	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		50.00000	47	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,769.00000	2,828	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		47.00000	44	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,866.00000	2,925	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		45.00000	42	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,914.00000	2,974	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		69.00000	64	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,338.00000	2,396	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		75.00000	69	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,243.00000	2,301	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		54.00000	50	30.86	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,672.00000	2,731	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		49.00000	45	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,817.00000	2,876	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		75.00000	69	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,243.00000	2,301	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		36.00000	34	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,255.00000	3,315	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		37.00000	35	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,206.00000	3,266	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		33.00000	31	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,402.00000	3,462	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		35.00000	33	32.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,304.00000	3,364	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		15.00000	13	33.73	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,384.00000	4,444	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		28.00000	26	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,697.00000	3,757	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		29.00000	28	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,598.00000	3,659	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		22.00000	19	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,090.00000	4,150	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		13.00000	12	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,482.00000	4,543	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		8.00000	7	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,877.00000	4,938	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		5.00000	4	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,273.00000	5,335	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		24.00000	22	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,992.00000	4,053	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		9.00000	8	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,778.00000	4,839	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		5.00000	4	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,174.00000	5,236	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		151.00000	141	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,319.00000	1,372	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		98.00000	92	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,867.00000	1,924	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		19.00000	17	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,188.00000	4,248	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		4.00000	3	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,373.00000	5,435	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		105.00000	99	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,773.00000	1,830	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		69.00000	64	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,338.00000	2,396	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		31.00000	29	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,500.00000	3,560	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		10.00000	9	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,679.00000	4,740	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		192.00000	179	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,061.00000	1,111	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		25.00000	23	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,894.00000	3,955	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		3.00000	2	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,671.00000	5,733	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		12.00000	10	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,580.00000	4,641	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	13.10	Call			5.00000	4	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,174.00000	5,236	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			2.00000	2	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,771.00000	5,833	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			26.00000	25	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,795.00000	3,856	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			7.00000	6	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,976.00000	5,037	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			3.00000	2	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,572.00000	5,634	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			17.00000	15	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,286.00000	4,346	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			8.00000	7	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,877.00000	4,938	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			3.00000	3	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,472.00000	5,534	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			125.00000	117	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,544.00000	1,598	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			84.00000	78	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,102.00000	2,159	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			26.00000	24	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,844.00000	3,905	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			14.00000	12	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,433.00000	4,493	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			6.00000	5	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,025.00000	5,087	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			3.00000	2	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,621.00000	5,683	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			25.00000	23	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,894.00000	3,955	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			375.00000	350	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			494.00000	531	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			134.00000	126	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,453.00000	1,507	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			39.00000	36	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,157.00000	3,217	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			27.00000	25	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,746.00000	3,807	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			16.00000	14	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,335.00000	4,395	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			7.00000	6	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,926.00000	4,988	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			434.00000	403	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			403.00000	434	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			151.00000	141	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,319.00000	1,372	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		19.00000	17	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,188.00000	4,248	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		95.00000	89	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,913.00000	1,971	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		41.00000	38	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,060.00000	3,120	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		29.00000	27	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,647.00000	3,708	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		18.00000	16	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,237.00000	4,297	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		4.00000	4	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,323.00000	5,385	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		531.00000	494	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		300.00000	325	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		33.00000	31	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,402.00000	3,462	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		558.00000	520	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		277.00000	301	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		184.00000	172	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,103.00000	1,153	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		34.00000	32	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,353.00000	3,413	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		24.00000	23	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,943.00000	4,004	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		586.00000	547	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		255.00000	278	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		140.00000	131	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,408.00000	1,462	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		32.00000	30	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,451.00000	3,511	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		23.00000	20	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,042.00000	4,101	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		11.00000	9	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,630.00000	4,691	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		2.00000	2	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,821.00000	5,883	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		24.00000	22	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,992.00000	4,053	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		2.00000	1	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,970.00000	6,033	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		2.00000	2	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,871.00000	5,933	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		24.00000	23	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,943.00000	4,004	34.29	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	12.45	Call		12.00000	11	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,531.00000	4,592	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		2.00000	2	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,721.00000	5,783	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		1.00000	1	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		6,070.00000	6,132	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		531.00000	494	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		300.00000	325	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		27.00000	25	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,746.00000	3,807	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		7.00000	6	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,926.00000	4,988	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		1.00000	1	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,120.00000	6,182	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		457.00000	423	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		375.00000	404	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		3.00000	3	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,522.00000	5,584	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		505.00000	469	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		324.00000	350	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		4.00000	3	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,422.00000	5,484	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		812.00000	764	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		130.00000	145	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		218.00000	204	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		937.00000	985	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		10.00000	8	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,728.00000	4,789	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		6.00000	5	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,124.00000	5,186	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		848.00000	800	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		117.00000	131	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		615.00000	575	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		234.00000	256	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		170.00000	159	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,188.00000	1,240	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		44.00000	41	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,963.00000	3,022	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		29.00000	27	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,647.00000	3,708	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		4.00000	3	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,422.00000	5,484	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		776.00000	730	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		145.00000	161	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,088.00000	1,032	19.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.90	Put			57.00000	63	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			531.00000	494	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			300.00000	325	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,133.00000	1,074	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			51.00000	55	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			72.00000	67	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,291.00000	2,348	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,044.00000	991	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			63.00000	72	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			505.00000	469	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			324.00000	350	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			67.00000	62	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,385.00000	2,443	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			14.00000	12	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,433.00000	4,493	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,044.00000	991	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			63.00000	72	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,178.00000	1,119	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			46.00000	50	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,381.00000	4,319	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,883.00000	2,820	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			2.00000	2	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,409.00000	1,349	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			28.00000	30	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,619.00000	7,682	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,631.00000	4,569	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,132.00000	3,070	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,647.00000	1,586	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			16.00000	17	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			481.00000	445	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			349.00000	377	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,369.00000	7,432	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			742.00000	697	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			161.00000	178	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			10.00000	8	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,728.00000	4,789	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,933.00000	2,870	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,939.00000	1,877	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			8.00000	9	21.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,003.00000	951	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			72.00000	82	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,137.00000	2,074	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			5.00000	6	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	1	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,670.00000	6,732	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,219.00000	7,282	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,182.00000	3,120	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,186.00000	2,124	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			5.00000	5	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,223.00000	1,164	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			42.00000	45	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,319.00000	7,382	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,082.00000	3,020	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,087.00000	2,025	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			6.00000	6	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,419.00000	7,482	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,032.00000	2,970	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,038.00000	1,976	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			6.00000	7	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,469.00000	7,532	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,282.00000	3,220	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,285.00000	2,223	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,315.00000	1,256	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			34.00000	37	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,332.00000	3,269	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,335.00000	2,273	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			4.00000	4	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,362.00000	1,302	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			31.00000	33	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	1	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,169.00000	7,232	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,482.00000	3,419	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,484.00000	2,422	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	3	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,503.00000	1,443	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			22.00000	24	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			676.00000	634	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			195.00000	215	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			84.00000	78	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,102.00000	2,159	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			1.00000	1	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,020.00000	7,082	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,582.00000	3,519	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,584.00000	2,521	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			3.00000	3	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,599.00000	1,538	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			18.00000	19	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			1.00000	1	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,920.00000	6,982	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,632.00000	3,569	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,634.00000	2,571	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,870.00000	6,932	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,682.00000	3,619	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,683.00000	2,621	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,695.00000	1,634	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			14.00000	16	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	1	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,820.00000	6,882	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,532.00000	3,469	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,534.00000	2,472	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			3.00000	3	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,551.00000	1,490	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			20.00000	22	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,970.00000	7,032	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,881.00000	3,819	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,890.00000	1,829	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			9.00000	10	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			963.00000	912	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			81.00000	93	19.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.55	Call			1.00000	1	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,620.00000	6,682	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,981.00000	3,919	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,983.00000	2,920	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,988.00000	1,927	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			7.00000	8	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			30.00000	28	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,549.00000	3,610	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			1.00000	1	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,520.00000	6,582	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			1.00000	1	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,020.00000	6,083	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,019.00000	8,082	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			20.00000	18	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,139.00000	4,199	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,119.00000	8,182	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,782.00000	3,719	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,783.00000	2,721	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,792.00000	1,731	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			11.00000	12	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			885.00000	836	19.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			104.00000	117	19.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			1.00000	1	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,220.00000	6,282	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,219.00000	8,282	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			1.00000	1	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,320.00000	6,382	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,319.00000	8,382	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,732.00000	3,669	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,733.00000	2,671	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			2.00000	2	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,744.00000	1,683	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			12.00000	14	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			848.00000	800	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			117.00000	131	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			1.00000	1	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 14/12/2009 Currency Future	14.20	Put			6,270.00000	6,332	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,269.00000	8,332	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			1.00000	1	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,470.00000	6,532	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,469.00000	8,531	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,519.00000	8,581	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,432.00000	3,369	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			1.00000	1	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,435.00000	2,372	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			3.00000	3	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,456.00000	1,396	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			25.00000	27	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			645.00000	604	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			214.00000	235	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,570.00000	6,632	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,569.00000	8,631	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			1.00000	1	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,370.00000	6,432	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,369.00000	8,432	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,931.00000	3,869	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,069.00000	8,132	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.00130		8.06600		21.31	40,006.50	5	131.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			556.00000	527	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			540.00000	575	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			518.00000	491	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			602.00000	640	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			467.00000	442	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			701.00000	741	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			422.00000	399	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			806.00000	848	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			98.00000	93	29.90	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,082.00000	3,141	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			56.00000	53	32.46	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,290.00000	4,352	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			395.00000	373	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			879.00000	922	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			270.00000	256	24.90	0.00	0	17,961.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,354.00000	1,404	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		183.00000	174	27.09	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,967.00000	2,023	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		369.00000	350	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		953.00000	998	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		382.00000	361	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		916.00000	960	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		452.00000	427	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		736.00000	776	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		437.00000	413	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		771.00000	812	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		501.00000	474	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		635.00000	673	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		537.00000	508	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		571.00000	607	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		408.00000	386	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		842.00000	885	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		358.00000	338	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		992.00000	1,037	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		346.00000	328	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,030.00000	1,076	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		315.00000	298	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,149.00000	1,197	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		287.00000	271	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,271.00000	1,320	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		305.00000	289	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,189.00000	1,237	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		325.00000	307	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,109.00000	1,156	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		247.00000	234	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,481.00000	1,533	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		233.00000	221	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,567.00000	1,620	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		215.00000	204	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,699.00000	1,752	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		227.00000	215	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,611.00000	1,664	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		203.00000	193	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,787.00000	1,842	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		203.00000	193	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,787.00000	1,842	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		80.00000	75	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,514.00000	3,574	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		209.00000	198	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,743.00000	1,797	26.31	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 15/03/2010 Currency Future	9.90	Call			179.00000	170	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,013.00000	2,068	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			166.00000	157	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,150.00000	2,206	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			144.00000	136	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,378.00000	2,435	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			161.00000	153	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,195.00000	2,251	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			174.00000	166	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,058.00000	2,114	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			174.00000	166	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,058.00000	2,114	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			157.00000	148	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,241.00000	2,297	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			157.00000	148	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,241.00000	2,297	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			129.00000	122	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,563.00000	2,621	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			126.00000	119	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,610.00000	2,668	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			133.00000	126	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,517.00000	2,574	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			123.00000	116	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,657.00000	2,715	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			114.00000	107	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,798.00000	2,856	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			100.00000	95	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,034.00000	3,094	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			89.00000	84	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,273.00000	3,333	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			91.00000	86	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,225.00000	3,285	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			96.00000	91	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,130.00000	3,189	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			93.00000	88	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,177.00000	3,237	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			108.00000	102	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,892.00000	2,951	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			111.00000	105	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,845.00000	2,903	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			103.00000	97	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,987.00000	3,046	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			98.00000	93	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,082.00000	3,141	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			105.00000	100	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,939.00000	2,998	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		116.00000	110	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,750.00000	2,809	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		123.00000	116	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,657.00000	2,715	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		111.00000	105	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,845.00000	2,903	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		87.00000	82	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,321.00000	3,381	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		82.00000	77	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,456.00000	3,516	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		85.00000	81	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,369.00000	3,429	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		85.00000	81	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,369.00000	3,429	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		83.00000	79	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,417.00000	3,478	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		75.00000	71	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,659.00000	3,719	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		81.00000	77	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,465.00000	3,526	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		71.00000	68	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,755.00000	3,817	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		78.00000	74	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,562.00000	3,623	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		76.00000	72	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,610.00000	3,671	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		193.00000	183	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,877.00000	1,932	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		166.00000	157	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,150.00000	2,206	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		148.00000	140	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,332.00000	2,389	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		140.00000	133	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,424.00000	2,481	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		50.00000	47	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,534.00000	4,596	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		221.00000	209	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,655.00000	1,708	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		76.00000	72	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,610.00000	3,671	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		30.00000	28	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,664.00000	5,727	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		240.00000	227	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,524.00000	1,576	25.53	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	10.85	Call			108.00000	102	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,892.00000	2,951	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			32.00000	30	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,516.00000	5,579	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			254.00000	241	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,438.00000	1,490	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			33.00000	32	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,417.00000	5,480	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			262.00000	248	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,396.00000	1,447	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			96.00000	91	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,130.00000	3,189	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			34.00000	32	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,368.00000	5,431	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			278.00000	263	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,312.00000	1,362	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			36.00000	34	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,270.00000	5,332	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			69.00000	65	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,853.00000	3,914	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			27.00000	26	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,911.00000	5,975	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			198.00000	188	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,832.00000	1,887	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			73.00000	69	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,707.00000	3,768	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			70.00000	66	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,804.00000	3,865	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			28.00000	26	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,862.00000	5,925	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			69.00000	65	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,853.00000	3,914	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			66.00000	63	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,950.00000	4,011	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			63.00000	60	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,047.00000	4,109	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			25.00000	22	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,109.00000	6,171	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			188.00000	178	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,922.00000	1,977	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			87.00000	82	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,321.00000	3,381	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			70.00000	66	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,804.00000	3,865	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			67.00000	64	31.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,901.00000	3,963	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		27.00000	25	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,961.00000	6,024	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		29.00000	27	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,763.00000	5,826	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		247.00000	234	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,481.00000	1,533	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		33.00000	31	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,467.00000	5,530	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		335.00000	317	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,069.00000	1,116	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		37.00000	35	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,171.00000	5,234	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		305.00000	289	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,189.00000	1,237	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		120.00000	113	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,704.00000	2,762	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		93.00000	88	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,177.00000	3,237	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		35.00000	33	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,319.00000	5,382	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		105.00000	100	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,939.00000	2,998	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		83.00000	79	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,417.00000	3,478	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		32.00000	30	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,566.00000	5,628	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		126.00000	119	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,610.00000	2,668	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		120.00000	113	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,704.00000	2,762	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		36.00000	34	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,220.00000	5,283	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		296.00000	280	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,230.00000	1,279	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		31.00000	29	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,615.00000	5,678	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		38.00000	36	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,122.00000	5,185	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		136.00000	129	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,470.00000	2,528	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		41.00000	38	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,975.00000	5,037	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		140.00000	133	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,424.00000	2,481	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.95	Call			41.00000	39	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,925.00000	4,988	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			43.00000	41	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,827.00000	4,890	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			152.00000	144	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,286.00000	2,343	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			144.00000	136	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,378.00000	2,435	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			42.00000	40	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,876.00000	4,939	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			170.00000	162	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,104.00000	2,160	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			51.00000	48	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,485.00000	4,547	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			577.00000	546	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			511.00000	544	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			188.00000	178	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,922.00000	1,977	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			53.00000	50	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,387.00000	4,449	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			599.00000	567	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			483.00000	515	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			55.00000	52	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,339.00000	4,400	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			161.00000	153	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,195.00000	2,251	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			152.00000	144	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,286.00000	2,343	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			46.00000	44	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,680.00000	4,742	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			183.00000	174	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,967.00000	2,023	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			52.00000	49	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,436.00000	4,498	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			622.00000	588	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			456.00000	487	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			198.00000	188	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,832.00000	1,887	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			748.00000	709	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			332.00000	358	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			227.00000	215	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,611.00000	1,664	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			55.00000	52	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,339.00000	4,400	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			776.00000	736	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.60	Put			310.00000	335	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			805.00000	764	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			289.00000	312	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			240.00000	227	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,524.00000	1,576	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			57.00000	54	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,241.00000	4,303	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			834.00000	792	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			268.00000	291	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,416.00000	4,352	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,922.00000	2,858	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			6.00000	7	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,476.00000	1,417	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			60.00000	66	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			47.00000	45	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,631.00000	4,693	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			8.00000	4	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,592.00000	7,653	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,666.00000	4,601	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,171.00000	3,106	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			5.00000	5	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,702.00000	1,641	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			36.00000	40	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			10.00000	6	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,344.00000	7,405	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			961.00000	914	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			195.00000	213	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			278.00000	263	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,312.00000	1,362	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			262.00000	248	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,396.00000	1,447	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			209.00000	198	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,743.00000	1,797	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			65.00000	61	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,999.00000	4,060	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,972.00000	2,908	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	6	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,984.00000	1,922	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			18.00000	20	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,101.00000	1,051	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			135.00000	149	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			62.00000	58	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,096.00000	4,157	32.17	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	13.10	Call			39.00000	37	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,073.00000	5,135	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,121.00000	3,057	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	5	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,131.00000	2,067	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			15.00000	15	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,220.00000	1,164	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			104.00000	113	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,180.00000	2,116	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	15	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,261.00000	1,205	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			95.00000	104	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,220.00000	3,156	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	5	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,229.00000	2,165	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	14	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,303.00000	1,247	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			87.00000	95	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			646.00000	611	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			430.00000	460	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,022.00000	2,957	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			6.00000	6	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,032.00000	1,969	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	18	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,139.00000	1,087	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			123.00000	136	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,320.00000	3,255	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			4.00000	4	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,328.00000	2,264	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	12	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,389.00000	1,331	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			73.00000	80	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			695.00000	659	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			379.00000	407	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,369.00000	3,305	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	4	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,377.00000	2,313	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			11.00000	12	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,432.00000	1,374	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			66.00000	73	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			721.00000	684	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			355.00000	382	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			59.00000	56	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,193.00000	4,254	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,519.00000	3,454	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	3	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,526.00000	2,461	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			10.00000	10	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,565.00000	1,506	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			49.00000	54	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			40.00000	37	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,024.00000	5,086	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,569.00000	3,504	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			3.00000	3	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,575.00000	2,511	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			9.00000	10	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,611.00000	1,551	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			45.00000	49	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,668.00000	3,604	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	2	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,674.00000	2,610	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			8.00000	9	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			896.00000	851	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			230.00000	250	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,618.00000	3,554	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,625.00000	2,560	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			9.00000	9	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,656.00000	1,596	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			40.00000	44	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			865.00000	821	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			249.00000	270	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,469.00000	3,404	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	3	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,476.00000	2,412	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	11	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,521.00000	1,461	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			55.00000	60	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,718.00000	3,653	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,724.00000	2,660	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	8	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,749.00000	1,687	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			33.00000	36	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			928.00000	882	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			212.00000	231	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,868.00000	3,803	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			2.00000	2	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,873.00000	2,808	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			7.00000	7	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,889.00000	1,827	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			23.00000	26	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,029.00000	981	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			163.00000	179	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,967.00000	3,903	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			49.00000	46	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,583.00000	4,645	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			26.00000	23	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,060.00000	6,122	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			6.00000	3	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,040.00000	8,101	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			24.00000	21	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,158.00000	6,220	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			5.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,139.00000	8,201	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,768.00000	3,703	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			2.00000	2	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,774.00000	2,709	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			8.00000	8	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,795.00000	1,734	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			29.00000	32	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			22.00000	19	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,256.00000	6,318	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			5.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,239.00000	8,301	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			21.00000	17	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,355.00000	6,416	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			5.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,339.00000	8,401	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			21.00000	18	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,305.00000	6,367	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			5.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,289.00000	8,351	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			18.00000	15	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,502.00000	6,563	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			4.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,488.00000	8,551	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			18.00000	14	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,552.00000	6,613	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			4.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,538.00000	8,600	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,419.00000	3,355	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			3.00000	3	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,427.00000	2,363	22.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.65	Put		11.00000	11	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		17.00000	13	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,601.00000	6,662	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		4.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,588.00000	8,650	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		20.00000	16	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,404.00000	6,465	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		5.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,389.00000	8,451	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,917.00000	3,853	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,937.00000	1,874	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		21.00000	23	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,065.00000	1,015	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		149.00000	164	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		60.00000	57	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,144.00000	4,206	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		6.00000	2	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,090.00000	8,151	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,017.00000	3,953	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		26.00000	24	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,010.00000	6,073	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		6.00000	3	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		7,990.00000	8,051	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.13270	8.19910		21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		661.00000	636	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		662.00000	703	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		624.00000	601	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		725.00000	768	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		574.00000	553	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		825.00000	870	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		528.00000	509	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		929.00000	976	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		109.00000	106	30.52	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,060.00000	4,124	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		500.00000	482	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,001.00000	1,049	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		349.00000	338	24.92	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,550.00000	1,605	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		474.00000	457	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,075.00000	1,124	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		487.00000	469	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,037.00000	1,086	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		558.00000	537	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.50	Put		859.00000	905	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		543.00000	523	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		894.00000	940	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		607.00000	584	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		758.00000	802	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		642.00000	618	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		693.00000	736	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		514.00000	495	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		965.00000	1,012	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		461.00000	445	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,112.00000	1,162	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		426.00000	412	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,227.00000	1,279	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		449.00000	433	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,150.00000	1,201	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		416.00000	401	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,267.00000	1,318	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		385.00000	372	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,386.00000	1,439	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		395.00000	381	24.26	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,346.00000	1,399	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		405.00000	391	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,306.00000	1,358	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		438.00000	422	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,189.00000	1,240	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		333.00000	322	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,634.00000	1,689	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		311.00000	301	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,762.00000	1,818	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		325.00000	315	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,676.00000	1,732	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		297.00000	287	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,848.00000	1,905	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		318.00000	307	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,719.00000	1,775	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		120.00000	116	30.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,820.00000	3,883	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		304.00000	294	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,805.00000	1,861	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		266.00000	258	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,067.00000	2,125	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		250.00000	243	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,201.00000	2,260	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		223.00000	216	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,424.00000	2,483	27.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.20	Call			245.00000	237	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,246.00000	2,304	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			261.00000	253	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,112.00000	2,170	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			349.00000	338	24.92	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,550.00000	1,605	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			744.00000	715	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			545.00000	583	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			290.00000	281	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,891.00000	1,948	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			278.00000	269	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,979.00000	2,037	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			255.00000	248	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,156.00000	2,215	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			234.00000	226	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,335.00000	2,393	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			99.00000	96	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,300.00000	4,364	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			722.00000	694	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			573.00000	612	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			284.00000	275	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,935.00000	1,992	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			272.00000	264	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,023.00000	2,081	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			239.00000	231	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,290.00000	2,349	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			228.00000	221	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,379.00000	2,438	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			97.00000	95	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,348.00000	4,412	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			278.00000	269	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,979.00000	2,037	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			234.00000	226	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,335.00000	2,393	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			213.00000	206	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,514.00000	2,573	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			92.00000	89	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,493.00000	4,557	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			261.00000	253	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,112.00000	2,170	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			228.00000	221	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,379.00000	2,438	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			218.00000	211	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,469.00000	2,528	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			208.00000	201	27.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,559.00000	2,619	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		199.00000	192	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,650.00000	2,710	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		87.00000	85	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,638.00000	4,702	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		681.00000	655	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		632.00000	672	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		284.00000	275	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,935.00000	1,992	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		94.00000	91	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,445.00000	4,508	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		864.00000	830	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		415.00000	447	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		341.00000	330	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,592.00000	1,647	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		272.00000	264	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,023.00000	2,081	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		890.00000	855	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		391.00000	422	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		290.00000	281	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,891.00000	1,948	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		107.00000	104	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,108.00000	4,171	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		916.00000	881	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		367.00000	398	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		358.00000	346	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,509.00000	1,563	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		341.00000	330	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,592.00000	1,647	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		105.00000	102	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,156.00000	4,219	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		944.00000	907	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		345.00000	374	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		367.00000	354	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,468.00000	1,522	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,450.00000	4,384	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,961.00000	2,896	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		12.00000	13	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,553.00000	1,497	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		104.00000	115	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		154.00000	149	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,205.00000	3,266	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		53.00000	51	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,104.00000	6,169	33.47	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	15.75	Call			32.00000	31	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,583.00000	7,649	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,699.00000	4,633	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,208.00000	3,142	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			9.00000	10	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,770.00000	1,711	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			71.00000	78	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			171.00000	165	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,971.00000	3,032	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			96.00000	93	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,397.00000	4,460	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			57.00000	56	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,858.00000	5,923	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			35.00000	34	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,336.00000	7,401	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,093.00000	1,051	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			244.00000	268	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			376.00000	363	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,427.00000	1,480	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			325.00000	315	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,676.00000	1,732	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			122.00000	118	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,773.00000	3,835	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,010.00000	2,945	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			11.00000	12	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,041.00000	1,980	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			42.00000	47	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,193.00000	1,147	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			193.00000	214	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			157.00000	152	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,158.00000	3,219	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			74.00000	72	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,075.00000	5,139	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,232.00000	2,169	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			33.00000	36	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,348.00000	1,295	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			149.00000	163	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			115.00000	112	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,916.00000	3,979	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			80.00000	77	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,881.00000	4,945	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			148.00000	143	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,298.00000	3,360	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			101.00000	98	30.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,252.00000	4,316	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		71.00000	69	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,221.00000	5,286	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,258.00000	3,192	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		9.00000	9	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,280.00000	2,216	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		31.00000	34	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,388.00000	1,335	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		139.00000	152	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		767.00000	737	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		518.00000	554	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		142.00000	137	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,393.00000	3,455	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		68.00000	66	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,319.00000	5,384	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,109.00000	3,043	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	11	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,136.00000	2,073	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		37.00000	41	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,269.00000	1,218	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		170.00000	186	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		701.00000	674	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		602.00000	642	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		203.00000	197	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,604.00000	2,664	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		134.00000	130	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,535.00000	3,597	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		65.00000	63	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,466.00000	5,530	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,060.00000	2,994	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		11.00000	11	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,089.00000	2,026	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		40.00000	43	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,231.00000	1,181	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		181.00000	198	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		131.00000	127	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,582.00000	3,645	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		90.00000	88	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,541.00000	4,605	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		64.00000	62	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,515.00000	5,579	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		194.00000	188	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,695.00000	2,755	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		129.00000	125	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,630.00000	3,692	29.70	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 14/06/2010 Currency Future	12.70	Call			89.00000	86	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,590.00000	4,653	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			63.00000	61	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,564.00000	5,629	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			139.00000	135	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,440.00000	3,502	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			67.00000	65	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,368.00000	5,433	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,307.00000	3,241	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			8.00000	9	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,328.00000	2,264	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			29.00000	32	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,429.00000	1,375	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			129.00000	142	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			790.00000	759	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			491.00000	526	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			223.00000	216	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,424.00000	2,483	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			145.00000	140	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,346.00000	3,408	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			69.00000	67	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,270.00000	5,335	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,357.00000	3,291	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			8.00000	8	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,376.00000	2,312	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			27.00000	30	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,470.00000	1,415	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			121.00000	132	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			814.00000	782	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			465.00000	499	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,406.00000	3,340	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			7.00000	8	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,425.00000	2,360	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			26.00000	28	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,511.00000	1,456	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			112.00000	123	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			838.00000	805	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			439.00000	473	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			151.00000	146	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,251.00000	3,313	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			103.00000	100	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,204.00000	4,267	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			72.00000	70	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,173.00000	5,237	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,555.00000	3,489	26.36	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 14/06/2010 Currency Future	4.65	Put		6.00000	7	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,570.00000	2,505	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		21.00000	23	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,639.00000	1,582	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		90.00000	99	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		160.00000	155	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,111.00000	3,172	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		76.00000	73	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,026.00000	5,091	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,605.00000	3,539	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		6.00000	6	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,619.00000	2,554	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		20.00000	21	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,682.00000	1,624	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		83.00000	92	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		164.00000	158	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,064.00000	3,126	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		111.00000	108	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,012.00000	4,075	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		77.00000	75	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,978.00000	5,042	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,655.00000	3,589	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		5.00000	6	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,668.00000	2,603	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		18.00000	20	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,726.00000	1,668	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		77.00000	85	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		972.00000	934	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		323.00000	352	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		167.00000	162	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,018.00000	3,079	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		113.00000	110	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,964.00000	4,027	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		78.00000	76	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,929.00000	4,993	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,704.00000	3,638	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		5.00000	5	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,716.00000	2,651	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		17.00000	19	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,001.00000	962	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		302.00000	330	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,506.00000	3,440	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		7.00000	7	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,522.00000	2,457	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		22.00000	24	21.85	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 14/06/2010 Currency Future	6.70	Call			1,596.00000	1,539	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			97.00000	107	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			49.00000	47	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,349.00000	6,414	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			136.00000	132	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,487.00000	3,550	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			48.00000	46	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,399.00000	6,464	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			47.00000	46	33.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,448.00000	6,513	33.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,903.00000	3,837	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			4.00000	4	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,912.00000	2,847	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			13.00000	14	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,950.00000	1,889	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			50.00000	56	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,126.00000	1,082	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			227.00000	250	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			86.00000	83	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,686.00000	4,750	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			52.00000	51	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,153.00000	6,218	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,953.00000	3,887	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			4.00000	4	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,995.00000	1,934	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			46.00000	52	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,159.00000	1,114	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			210.00000	232	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			28.00000	27	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,078.00000	8,144	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,853.00000	3,787	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			4.00000	5	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,863.00000	2,798	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			14.00000	15	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,904.00000	1,844	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			55.00000	61	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			51.00000	50	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,202.00000	6,267	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			26.00000	25	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,177.00000	8,243	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,754.00000	3,688	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			5.00000	5	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,765.00000	2,700	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			16.00000	17	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,814.00000	1,755	19.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.45	Put		65.00000	72	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,031.00000	991	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		282.00000	308	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		49.00000	48	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,300.00000	6,365	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		25.00000	24	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,276.00000	8,341	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		24.00000	23	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,375.00000	8,440	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		24.00000	24	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,325.00000	8,391	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		194.00000	188	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,695.00000	2,755	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		89.00000	86	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,590.00000	4,653	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		45.00000	44	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,546.00000	6,611	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		22.00000	21	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,523.00000	8,589	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		45.00000	44	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,546.00000	6,611	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,456.00000	3,390	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		7.00000	7	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,473.00000	2,409	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		24.00000	26	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		190.00000	184	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,741.00000	2,801	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		45.00000	43	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,595.00000	6,661	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		22.00000	21	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,573.00000	8,638	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		186.00000	180	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,787.00000	2,847	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		44.00000	43	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,645.00000	6,710	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		21.00000	20	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,622.00000	8,688	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		23.00000	23	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,424.00000	8,490	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		27.00000	26	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,128.00000	8,193	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,003.00000	3,936	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		4.00000	4	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		54.00000	52	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,055.00000	6,120	33.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.20	Call		28.00000	27	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,029.00000	8,095	35.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.77740	12.81110		17.90	42,101,533.00	3,295	23,881.00
£ / R On 14/09/2009 Currency Future	12.80	Call		364.00000	340	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		353.00000	362	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		286.00000	266	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		475.00000	488	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		224.00000	207	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		613.00000	630	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		187.00000	172	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		725.00000	744	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		165.00000	151	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		804.00000	824	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		146.00000	134	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		885.00000	906	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		137.00000	126	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		926.00000	948	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		155.00000	142	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		844.00000	865	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		175.00000	161	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		764.00000	784	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		198.00000	183	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		687.00000	705	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		254.00000	235	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		543.00000	557	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		239.00000	220	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		577.00000	593	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		254.00000	235	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		543.00000	557	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		304.00000	283	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		443.00000	455	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		323.00000	301	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		412.00000	423	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		211.00000	194	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		650.00000	667	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		129.00000	118	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		968.00000	991	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		175.00000	161	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		764.00000	784	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		187.00000	172	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		725.00000	744	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		239.00000	220	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		577.00000	593	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		323.00000	301	18.38	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	12.90	Put			412.00000	423	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			389.00000	361	17.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			328.00000	334	17.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			343.00000	320	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			382.00000	392	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			270.00000	250	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			508.00000	522	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			129.00000	118	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			968.00000	991	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			75.00000	69	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,364.00000	1,391	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			107.00000	98	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,096.00000	1,121	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			95.00000	87	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,184.00000	1,210	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			101.00000	93	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,140.00000	1,165	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			95.00000	87	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,184.00000	1,210	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			80.00000	73	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,319.00000	1,345	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			63.00000	58	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,502.00000	1,530	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			67.00000	61	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,456.00000	1,484	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			75.00000	69	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,364.00000	1,391	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			56.00000	51	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,595.00000	1,624	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			50.00000	46	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,689.00000	1,719	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			47.00000	43	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,736.00000	1,766	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			59.00000	54	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,548.00000	1,577	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			33.00000	31	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,072.00000	2,103	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			27.00000	25	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,316.00000	2,348	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			20.00000	18	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,808.00000	2,841	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			23.00000	21	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,562.00000	2,594	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			24.00000	23	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,463.00000	2,495	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call			26.00000	24	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,365.00000	2,397	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			33.00000	31	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,072.00000	2,103	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			42.00000	39	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,831.00000	1,862	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			36.00000	33	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,975.00000	2,006	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			27.00000	25	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,316.00000	2,348	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			29.00000	27	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,218.00000	2,250	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			31.00000	29	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,120.00000	2,152	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			28.00000	26	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,267.00000	2,299	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			30.00000	28	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,169.00000	2,201	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			34.00000	32	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,023.00000	2,054	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			31.00000	29	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,120.00000	2,152	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			24.00000	22	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,512.00000	2,544	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			25.00000	23	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,414.00000	2,446	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			38.00000	35	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,927.00000	1,958	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			23.00000	21	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,562.00000	2,594	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			20.00000	18	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,808.00000	2,841	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			21.00000	20	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,660.00000	2,692	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			19.00000	18	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,858.00000	2,890	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			18.00000	17	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,907.00000	2,940	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			21.00000	19	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,710.00000	2,742	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			53.00000	49	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,642.00000	1,671	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	16	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,006.00000	3,039	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			40.00000	37	23.98	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	14.65	Put			1,879.00000	1,909	23.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			34.00000	32	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,023.00000	2,054	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			22.00000	20	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,611.00000	2,643	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			59.00000	54	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,548.00000	1,577	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			85.00000	77	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,273.00000	1,300	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			90.00000	82	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,229.00000	1,255	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			71.00000	65	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,410.00000	1,437	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			45.00000	41	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,784.00000	1,814	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			24.00000	22	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,512.00000	2,544	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	15	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,105.00000	3,138	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			22.00000	20	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,611.00000	2,643	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	16	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,006.00000	3,039	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	15	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,105.00000	3,138	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			16.00000	14	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,205.00000	3,237	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			15.00000	14	30.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,304.00000	3,336	30.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			28.00000	26	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,267.00000	2,299	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	19	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,759.00000	2,791	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			18.00000	17	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,957.00000	2,989	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	19	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,759.00000	2,791	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			17.00000	16	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,056.00000	3,088	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			16.00000	15	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,155.00000	3,187	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			15.00000	14	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,254.00000	3,287	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			53.00000	49	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,642.00000	1,671	23.18	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	16.30	Call			14.00000	13	31.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,503.00000	3,535	31.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			71.00000	65	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,410.00000	1,437	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			40.00000	37	23.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,879.00000	1,909	23.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			26.00000	24	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,365.00000	2,397	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			42.00000	39	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,831.00000	1,862	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			114.00000	105	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,053.00000	1,077	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			101.00000	93	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,140.00000	1,165	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			80.00000	73	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,319.00000	1,345	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			45.00000	41	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,784.00000	1,814	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			107.00000	98	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,096.00000	1,121	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			121.00000	111	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,010.00000	1,034	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			56.00000	51	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,595.00000	1,624	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			137.00000	126	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			926.00000	948	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,711.00000	4,677	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,215.00000	3,179	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	2	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,737.00000	1,703	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			26.00000	26	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			472.00000	443	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			261.00000	266	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			9.00000	8	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,298.00000	4,331	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	37.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,792.00000	5,826	37.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			2.00000	2	41.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,291.00000	7,324	41.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,161.00000	5,127	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,663.00000	3,627	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	0	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,177.00000	2,143	26.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put		16.00000	16	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		776.00000	748	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		115.00000	120	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		12.00000	11	32.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,851.00000	3,883	32.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		5.00000	4	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,343.00000	5,377	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		2.00000	2	40.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,841.00000	6,874	40.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,411.00000	5,377	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		3,913.00000	3,877	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		2.00000	0	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,423.00000	2,389	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		11.00000	11	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		978.00000	949	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		67.00000	72	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		13.00000	12	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,602.00000	3,635	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		5.00000	5	35.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		5,094.00000	5,127	35.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	2	39.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,591.00000	6,625	39.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		443.00000	415	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		282.00000	287	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		532.00000	504	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		221.00000	226	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		416.00000	387	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		305.00000	310	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		564.00000	536	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		203.00000	208	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		501.00000	473	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		240.00000	246	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		343.00000	320	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		382.00000	392	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		416.00000	387	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		305.00000	310	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		224.00000	207	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		613.00000	630	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		2,917.00000	2,883	30.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		6.00000	6	30.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		1,932.00000	1,899	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		21.00000	21	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		10.00000	9	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		4,099.00000	4,132	33.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.90	Call		3.00000	3	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		6,092.00000	6,125	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		8,090.00000	8,124	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		3,813.00000	3,777	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		2.00000	0	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		2,818.00000	2,784	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		7.00000	7	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		1,834.00000	1,801	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		23.00000	23	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		895.00000	866	18.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		84.00000	89	18.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		10.00000	9	33.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		4,199.00000	4,231	33.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		3.00000	3	38.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		6,192.00000	6,225	38.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		8,190.00000	8,224	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		3,713.00000	3,677	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	0	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		2,719.00000	2,685	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		8.00000	8	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		815.00000	787	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		104.00000	109	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		3.00000	2	38.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		6,292.00000	6,325	38.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		8,290.00000	8,323	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		2,669.00000	2,636	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		8.00000	8	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		1,688.00000	1,654	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		27.00000	27	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		9.00000	8	34.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		4,348.00000	4,380	34.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		3.00000	2	39.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		6,342.00000	6,375	39.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		8,340.00000	8,373	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call		3,514.00000	3,478	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put		3.00000	0	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call		2,521.00000	2,487	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put		10.00000	10	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call		1,542.00000	1,509	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put		31.00000	31	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call		666.00000	637	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.30	Put			155.00000	160	18.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			8.00000	7	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,497.00000	4,530	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	39.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,491.00000	6,525	39.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,490.00000	8,523	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,414.00000	3,378	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	1	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,445.00000	1,412	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			34.00000	35	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			597.00000	568	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			186.00000	191	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			7.00000	6	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,596.00000	4,629	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,590.00000	8,623	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,365.00000	3,328	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			3.00000	1	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,373.00000	2,340	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			12.00000	12	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,397.00000	1,364	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			36.00000	37	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			7.00000	6	34.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,646.00000	4,679	34.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	39.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,641.00000	6,675	39.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,640.00000	8,673	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,315.00000	3,278	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			4.00000	1	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,324.00000	2,291	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			13.00000	13	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,349.00000	1,316	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			38.00000	39	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			7.00000	6	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,696.00000	4,729	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			2.00000	2	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,691.00000	6,725	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,690.00000	8,723	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,226.00000	2,192	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			15.00000	15	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,253.00000	1,221	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			42.00000	43	19.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.60	Call			6.00000	6	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,795.00000	4,828	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			2.00000	2	40.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,791.00000	6,825	40.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,789.00000	8,823	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,265.00000	3,229	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			4.00000	1	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,275.00000	2,241	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			14.00000	14	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,301.00000	1,268	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			40.00000	41	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			7.00000	6	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,745.00000	4,778	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			2.00000	2	40.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,741.00000	6,775	40.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,740.00000	8,773	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,464.00000	3,428	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			3.00000	0	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,472.00000	2,438	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			11.00000	11	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,494.00000	1,460	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			33.00000	33	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			631.00000	602	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			170.00000	175	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			8.00000	7	34.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,546.00000	4,579	34.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			2.00000	2	39.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,541.00000	6,575	39.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,540.00000	8,573	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,614.00000	3,577	25.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			3.00000	0	25.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,620.00000	2,586	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			9.00000	9	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,639.00000	1,606	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			28.00000	28	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			739.00000	710	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			127.00000	133	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			8.00000	7	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,397.00000	4,430	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			3.00000	2	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,391.00000	6,425	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	43.18	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	21.20	Put			8,390.00000	8,423	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,863.00000	3,827	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	0	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,867.00000	2,834	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			6.00000	6	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,883.00000	1,850	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			22.00000	22	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			936.00000	907	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			75.00000	80	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			10.00000	9	33.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,149.00000	4,182	33.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			3.00000	3	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,142.00000	6,175	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,140.00000	8,174	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,013.00000	3,977	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			2.00000	0	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,016.00000	2,982	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			5.00000	5	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,031.00000	1,997	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			20.00000	19	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,064.00000	1,035	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			53.00000	57	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			11.00000	10	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,000.00000	4,033	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			3.00000	3	38.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,992.00000	6,025	38.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,990.00000	8,024	43.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.99690		13.03300		18.58	0.00	0	14,293.00
£ / R On 14/12/2009 Currency Future	13.05	Call			608.00000	584	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			625.00000	637	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			552.00000	530	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			719.00000	733	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			471.00000	451	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			888.00000	904	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			428.00000	410	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			995.00000	1,013	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			415.00000	397	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,032.00000	1,050	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			379.00000	362	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,146.00000	1,165	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			367.00000	351	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,184.00000	1,204	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			390.00000	373	20.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Put			1,107.00000	1,126	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			403.00000	385	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,070.00000	1,088	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			415.00000	397	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,032.00000	1,050	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			456.00000	437	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			923.00000	940	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			518.00000	496	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			785.00000	799	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			486.00000	465	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			853.00000	868	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			502.00000	481	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			819.00000	834	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			552.00000	530	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			719.00000	733	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			570.00000	547	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			687.00000	700	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			588.00000	565	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			655.00000	668	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			367.00000	351	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,184.00000	1,204	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			403.00000	385	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,070.00000	1,088	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			428.00000	410	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			995.00000	1,013	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			471.00000	451	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			888.00000	904	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			442.00000	423	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			959.00000	976	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			390.00000	373	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,107.00000	1,126	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			588.00000	565	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			655.00000	668	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			651.00000	625	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			568.00000	578	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			629.00000	603	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			596.00000	606	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			428.00000	410	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			995.00000	1,013	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			281.00000	268	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,548.00000	1,571	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			335.00000	320	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,302.00000	1,323	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			326.00000	310	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,343.00000	1,364	21.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Call			326.00000	310	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,343.00000	1,364	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			316.00000	301	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,383.00000	1,404	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			290.00000	276	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,507.00000	1,529	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			258.00000	246	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,675.00000	1,699	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			273.00000	260	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,590.00000	1,613	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			266.00000	253	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,633.00000	1,656	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			251.00000	239	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,718.00000	1,742	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			202.00000	192	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,069.00000	2,095	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			208.00000	197	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,025.00000	2,050	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			238.00000	226	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,805.00000	1,829	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			225.00000	214	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,892.00000	1,917	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			213.00000	203	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,980.00000	2,006	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			192.00000	182	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,159.00000	2,186	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			181.00000	170	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,248.00000	2,273	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			169.00000	159	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,336.00000	2,362	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			130.00000	121	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,697.00000	2,724	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			316.00000	301	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,383.00000	1,404	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			298.00000	284	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,465.00000	1,487	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			356.00000	340	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,223.00000	1,243	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			238.00000	226	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,805.00000	1,829	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			307.00000	293	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,424.00000	1,446	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			244.00000	232	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,761.00000	1,785	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			231.00000	220	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Put			1,848.00000	1,873	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			219.00000	208	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,936.00000	1,961	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			175.00000	165	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,292.00000	2,318	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			367.00000	351	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,184.00000	1,204	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			346.00000	330	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,263.00000	1,283	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			307.00000	293	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,424.00000	1,446	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			244.00000	232	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,761.00000	1,785	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			197.00000	187	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,114.00000	2,140	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			231.00000	220	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,848.00000	1,873	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			187.00000	176	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,204.00000	2,229	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			356.00000	340	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,223.00000	1,243	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			266.00000	253	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,633.00000	1,656	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			202.00000	192	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,069.00000	2,095	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			273.00000	260	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,590.00000	1,613	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,736.00000	4,700	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	3	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,258.00000	3,221	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			25.00000	25	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,813.00000	1,779	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			80.00000	82	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			722.00000	695	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			489.00000	498	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			114.00000	105	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,881.00000	2,909	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			46.00000	42	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,313.00000	4,345	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			26.00000	24	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,793.00000	5,827	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			16.00000	15	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,283.00000	7,318	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,184.00000	5,148	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Call			3,700.00000	3,663	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			17.00000	16	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,234.00000	2,199	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			51.00000	52	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			972.00000	942	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			289.00000	295	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			153.00000	143	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,470.00000	2,496	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			59.00000	52	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,876.00000	3,905	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			30.00000	28	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,347.00000	5,381	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			18.00000	17	31.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,835.00000	6,870	31.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,433.00000	5,397	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	1	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,946.00000	3,910	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			13.00000	13	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,476.00000	2,441	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			43.00000	44	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,137.00000	1,105	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			204.00000	208	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			68.00000	62	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,635.00000	3,665	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			33.00000	30	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,100.00000	5,134	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			19.00000	18	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,586.00000	6,622	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			486.00000	465	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			853.00000	868	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			674.00000	648	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			541.00000	551	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			826.00000	797	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			393.00000	400	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			772.00000	744	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			439.00000	447	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			674.00000	648	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			541.00000	551	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			747.00000	719	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			464.00000	472	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			698.00000	671	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			515.00000	524	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			535.00000	513	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			752.00000	766	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			335.00000	320	21.07	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	14.00	Put		1,302.00000	1,323	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		502.00000	481	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		819.00000	834	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		570.00000	547	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		687.00000	700	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		316.00000	301	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,383.00000	1,404	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		346.00000	330	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,263.00000	1,283	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		456.00000	437	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		923.00000	940	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,964.00000	2,928	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		31.00000	31	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,995.00000	1,962	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		62.00000	65	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		51.00000	45	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,118.00000	4,149	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		23.00000	22	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,090.00000	6,125	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		12.00000	11	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,079.00000	8,115	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,848.00000	3,811	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		15.00000	14	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,866.00000	2,830	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		33.00000	33	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,904.00000	1,870	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		71.00000	73	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,069.00000	1,038	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		236.00000	241	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		48.00000	43	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,215.00000	4,247	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		22.00000	21	30.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,189.00000	6,224	30.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		12.00000	11	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,179.00000	8,214	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,720.00000	2,684	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		37.00000	37	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,768.00000	1,734	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		85.00000	87	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		45.00000	41	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,362.00000	4,394	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		21.00000	20	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,338.00000	6,373	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		10.00000	10	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,327.00000	8,363	33.08	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	9.30	Call			3,749.00000	3,713	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			16.00000	16	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,769.00000	2,733	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			36.00000	36	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,004.00000	973	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			271.00000	276	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			159.00000	148	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,426.00000	2,452	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			21.00000	20	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,288.00000	6,324	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			11.00000	10	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,278.00000	8,313	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,552.00000	3,516	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			19.00000	19	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,574.00000	2,538	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			41.00000	41	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,635.00000	1,600	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			102.00000	103	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			882.00000	853	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			349.00000	356	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			139.00000	129	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,606.00000	2,632	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			42.00000	38	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,509.00000	4,541	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			20.00000	19	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,487.00000	6,522	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			9.00000	9	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,476.00000	8,512	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,405.00000	3,368	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			22.00000	21	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,428.00000	2,392	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			45.00000	45	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,504.00000	1,469	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			121.00000	122	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			799.00000	770	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			416.00000	423	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			126.00000	117	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,743.00000	2,770	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			40.00000	36	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,657.00000	4,689	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			19.00000	18	30.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,636.00000	6,671	30.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			9.00000	8	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,626.00000	8,661	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,356.00000	3,319	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 14/12/2009 Currency Future	9.70	Put			23.00000	22	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,379.00000	2,344	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			46.00000	47	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,461.00000	1,426	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			128.00000	129	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			122.00000	113	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,789.00000	2,816	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			39.00000	35	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,706.00000	4,738	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			19.00000	18	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,686.00000	6,721	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			8.00000	8	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,675.00000	8,711	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,307.00000	3,270	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			24.00000	23	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,331.00000	2,295	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			48.00000	48	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,419.00000	1,383	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			136.00000	136	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			118.00000	109	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,835.00000	2,862	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			38.00000	35	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,755.00000	4,788	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			18.00000	18	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,735.00000	6,771	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			8.00000	7	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,725.00000	8,761	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,209.00000	3,173	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			26.00000	26	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,335.00000	1,299	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			152.00000	152	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			110.00000	102	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,927.00000	2,955	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			36.00000	33	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,853.00000	4,886	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			8.00000	7	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,825.00000	8,860	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,282.00000	2,247	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			49.00000	50	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,377.00000	1,341	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			144.00000	144	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			37.00000	34	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,804.00000	4,837	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			18.00000	17	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,785.00000	6,820	31.08	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	21.80	Call			8.00000	7	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,775.00000	8,810	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,503.00000	3,467	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			20.00000	20	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,525.00000	2,489	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			42.00000	42	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,591.00000	1,556	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			108.00000	109	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			854.00000	825	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			371.00000	378	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			134.00000	125	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,651.00000	2,678	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			41.00000	38	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,558.00000	4,591	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			20.00000	19	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,537.00000	6,572	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			9.00000	9	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,526.00000	8,562	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,601.00000	3,565	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			18.00000	18	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,622.00000	2,586	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			39.00000	39	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,679.00000	1,644	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			96.00000	98	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			911.00000	882	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			328.00000	335	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			144.00000	134	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,561.00000	2,587	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			43.00000	39	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,460.00000	4,492	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			20.00000	19	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,437.00000	6,472	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			10.00000	9	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,427.00000	8,462	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,996.00000	3,959	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			13.00000	13	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,013.00000	2,977	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			30.00000	30	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,042.00000	2,008	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			59.00000	61	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,172.00000	1,140	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			189.00000	193	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			187.00000	176	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,204.00000	2,229	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			52.00000	46	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.05	Put		4,069.00000	4,100	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		23.00000	22	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,040.00000	6,075	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		13.00000	12	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,030.00000	8,065	33.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.21370	13.25250		18.81	26,427.40	2	57.00
£ / R On 15/03/2010 Currency Future	13.25	Call		805.00000	782	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		802.00000	818	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		749.00000	728	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		897.00000	914	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		666.00000	646	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,063.00000	1,082	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		621.00000	602	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,168.00000	1,189	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		593.00000	575	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,241.00000	1,262	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		554.00000	537	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,351.00000	1,373	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		580.00000	562	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,277.00000	1,298	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		607.00000	589	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,204.00000	1,225	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		635.00000	617	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,133.00000	1,153	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		698.00000	677	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		995.00000	1,014	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		682.00000	662	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,029.00000	1,048	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		731.00000	710	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		929.00000	947	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		786.00000	763	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		833.00000	850	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		650.00000	631	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,098.00000	1,117	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		714.00000	694	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		962.00000	980	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,787.00000	3,748	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		34.00000	35	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,814.00000	2,775	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		61.00000	62	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,886.00000	1,849	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		133.00000	136	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,168.00000	1,140	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		416.00000	426	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		455.00000	440	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Put		1,702.00000	1,727	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		301.00000	290	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,548.00000	2,576	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		200.00000	193	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,447.00000	3,479	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		135.00000	129	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,383.00000	4,416	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,689.00000	3,650	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		36.00000	37	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,718.00000	2,679	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		65.00000	65	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,804.00000	1,768	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		152.00000	154	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,112.00000	1,084	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		460.00000	471	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		436.00000	422	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,783.00000	1,808	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		288.00000	278	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,636.00000	2,664	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		192.00000	185	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,540.00000	3,572	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		129.00000	123	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,477.00000	4,510	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,591.00000	3,553	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		39.00000	39	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,621.00000	2,582	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		69.00000	68	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,724.00000	1,689	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		172.00000	175	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,059.00000	1,031	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		506.00000	518	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		418.00000	405	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,865.00000	1,891	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		276.00000	266	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,724.00000	2,753	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		185.00000	178	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,633.00000	3,665	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		124.00000	118	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,571.00000	4,604	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,493.00000	3,455	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		41.00000	41	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,525.00000	2,486	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		73.00000	72	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,646.00000	1,611	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		194.00000	197	17.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Call			1,007.00000	981	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			555.00000	567	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			401.00000	388	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,948.00000	1,975	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			265.00000	255	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,812.00000	2,842	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			178.00000	172	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,726.00000	3,758	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			118.00000	113	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,666.00000	4,699	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,347.00000	3,309	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			45.00000	45	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,382.00000	2,342	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			80.00000	78	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,533.00000	1,498	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			230.00000	234	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			935.00000	909	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			632.00000	646	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			377.00000	365	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,075.00000	2,102	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			249.00000	240	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,946.00000	2,976	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			169.00000	162	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,866.00000	3,899	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			111.00000	105	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,808.00000	4,842	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,445.00000	3,406	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			42.00000	43	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,478.00000	2,438	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			75.00000	74	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,608.00000	1,573	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			205.00000	209	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			983.00000	956	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			580.00000	593	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			393.00000	380	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,990.00000	2,017	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			259.00000	250	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,857.00000	2,886	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			175.00000	169	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,772.00000	3,805	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			116.00000	110	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,713.00000	4,747	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,738.00000	3,699	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			35.00000	36	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,766.00000	2,727	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.55	Put		63.00000	63	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,845.00000	1,809	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		142.00000	145	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,140.00000	1,112	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		437.00000	448	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		445.00000	431	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,743.00000	1,767	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		294.00000	284	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,592.00000	2,620	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		196.00000	189	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,494.00000	3,525	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		132.00000	126	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,430.00000	4,463	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,542.00000	3,504	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		40.00000	40	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,573.00000	2,534	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		71.00000	70	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,685.00000	1,650	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		182.00000	186	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,033.00000	1,006	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		530.00000	542	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		409.00000	396	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,907.00000	1,933	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		270.00000	261	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,768.00000	2,797	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		182.00000	175	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,679.00000	3,711	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		121.00000	115	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,618.00000	4,652	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,640.00000	3,602	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		38.00000	38	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,669.00000	2,630	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		67.00000	67	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,764.00000	1,728	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		162.00000	164	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,085.00000	1,058	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		483.00000	494	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		427.00000	413	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,824.00000	1,850	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		282.00000	272	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,680.00000	2,708	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		189.00000	182	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,586.00000	3,618	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		126.00000	121	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,524.00000	4,557	26.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Call			3,396.00000	3,358	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			43.00000	44	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,430.00000	2,390	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			77.00000	76	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,570.00000	1,535	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			217.00000	222	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			958.00000	933	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			606.00000	619	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			385.00000	373	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,032.00000	2,059	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			254.00000	245	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,902.00000	2,931	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			172.00000	165	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,819.00000	3,852	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			113.00000	108	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,761.00000	4,794	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			650.00000	631	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,098.00000	1,117	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,983.00000	3,944	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			30.00000	31	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,007.00000	2,969	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			55.00000	55	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,054.00000	2,017	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			102.00000	103	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,288.00000	1,258	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			335.00000	344	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			496.00000	480	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,543.00000	1,567	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			328.00000	317	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,375.00000	2,403	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			216.00000	208	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,264.00000	3,295	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			148.00000	142	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,196.00000	4,228	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			62.00000	58	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,110.00000	6,145	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			26.00000	25	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,074.00000	8,111	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,836.00000	3,797	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			33.00000	34	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,862.00000	2,824	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			60.00000	60	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,927.00000	1,891	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			125.00000	127	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,197.00000	1,168	17.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.45	Put			395.00000	405	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			307.00000	296	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,505.00000	2,533	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			138.00000	132	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,336.00000	4,369	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			58.00000	55	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,256.00000	6,291	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			24.00000	23	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,222.00000	8,259	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			56.00000	52	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,353.00000	6,389	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			23.00000	22	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,320.00000	8,358	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			54.00000	51	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,402.00000	6,438	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			22.00000	21	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,370.00000	8,408	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			51.00000	48	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,548.00000	6,584	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			21.00000	20	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,518.00000	8,556	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			49.00000	46	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,646.00000	6,682	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			19.00000	19	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,617.00000	8,655	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			48.00000	45	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,695.00000	6,731	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			19.00000	18	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,666.00000	8,704	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			47.00000	44	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,744.00000	6,780	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			18.00000	18	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,716.00000	8,754	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,250.00000	3,212	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			47.00000	48	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,287.00000	2,246	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			84.00000	82	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,459.00000	1,426	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			257.00000	262	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			889.00000	865	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			687.00000	701	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			239.00000	230	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,036.00000	3,067	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			106.00000	101	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,903.00000	4,937	26.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.05	Call			45.00000	42	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,842.00000	6,879	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			17.00000	17	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,815.00000	8,853	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			50.00000	47	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,597.00000	6,633	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			20.00000	19	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,568.00000	8,605	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			53.00000	50	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,451.00000	6,486	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			22.00000	21	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,419.00000	8,457	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,885.00000	3,846	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			32.00000	33	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,911.00000	2,872	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			58.00000	58	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,969.00000	1,932	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			117.00000	119	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,227.00000	1,197	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			374.00000	384	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			314.00000	303	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,461.00000	2,489	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			141.00000	135	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,289.00000	4,322	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			59.00000	56	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,207.00000	6,242	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			25.00000	24	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,172.00000	8,210	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			4,032.00000	3,993	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			30.00000	30	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			3,056.00000	3,018	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			53.00000	54	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			2,097.00000	2,060	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			95.00000	96	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,319.00000	1,289	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			316.00000	325	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			335.00000	324	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,333.00000	2,360	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			151.00000	145	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,149.00000	4,181	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			64.00000	60	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,061.00000	6,096	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			27.00000	26	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,024.00000	8,062	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.42370		13.46440		18.97	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	13.45	Call			972.00000	951	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			958.00000	977	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			899.00000	880	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,085.00000	1,106	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			818.00000	799	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,253.00000	1,276	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			773.00000	755	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,358.00000	1,382	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			758.00000	741	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,394.00000	1,418	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			992.00000	970	18.97	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put			927.00000	946	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			718.00000	701	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,503.00000	1,528	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			244.00000	238	25.04	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,280.00000	4,314	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			705.00000	689	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,540.00000	1,565	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			731.00000	714	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,467.00000	1,491	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			745.00000	728	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,430.00000	1,454	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			802.00000	784	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,288.00000	1,311	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			866.00000	846	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,151.00000	1,173	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			849.00000	830	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,185.00000	1,207	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			935.00000	914	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,021.00000	1,041	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			802.00000	784	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,288.00000	1,311	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			787.00000	770	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,323.00000	1,346	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			818.00000	799	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,253.00000	1,276	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			882.00000	863	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,118.00000	1,139	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			833.00000	815	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,219.00000	1,241	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			882.00000	863	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,118.00000	1,139	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			953.00000	933	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			989.00000	1,009	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,053.00000	1,030	18.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.25	Put		838.00000	856	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,011.00000	989	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		897.00000	916	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		633.00000	618	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,768.00000	1,795	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		692.00000	676	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,578.00000	1,603	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,518.00000	1,486	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		404.00000	413	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,236.00000	1,211	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		622.00000	637	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		492.00000	480	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,377.00000	2,407	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		350.00000	341	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,235.00000	3,267	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		256.00000	249	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,141.00000	4,176	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		187.00000	182	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,073.00000	5,108	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,552.00000	1,520	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		388.00000	396	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,262.00000	1,236	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		597.00000	612	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,032.00000	1,009	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		867.00000	886	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		500.00000	488	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,335.00000	2,364	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		355.00000	346	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,191.00000	3,223	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		260.00000	253	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,095.00000	4,129	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		190.00000	185	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,026.00000	5,061	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,878.00000	4,838	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		13.00000	14	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,424.00000	3,384	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		60.00000	60	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,068.00000	2,033	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		204.00000	209	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,118.00000	1,094	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		754.00000	771	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		380.00000	370	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,016.00000	3,047	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		237.00000	230	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,372.00000	4,406	25.14	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	19.10	Call			151.00000	146	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,786.00000	5,823	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			94.00000	91	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,229.00000	7,267	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,321.00000	5,280	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	7	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,864.00000	3,824	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			49.00000	50	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,449.00000	2,411	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			134.00000	137	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,340.00000	1,313	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			526.00000	540	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			444.00000	433	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,629.00000	2,659	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			271.00000	265	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,957.00000	3,991	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			171.00000	167	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,357.00000	5,393	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			108.00000	105	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,794.00000	6,831	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,568.00000	5,528	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	4	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,107.00000	4,068	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			43.00000	45	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,671.00000	2,633	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			107.00000	110	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,485.00000	1,453	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			421.00000	430	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			484.00000	473	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,420.00000	2,449	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			293.00000	286	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,729.00000	3,762	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			184.00000	179	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,120.00000	5,156	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			118.00000	114	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,553.00000	6,590	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,011.00000	3,970	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			46.00000	47	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,037.00000	2,999	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			73.00000	76	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,148.00000	2,112	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			184.00000	189	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,424.00000	1,396	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			459.00000	472	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			656.00000	641	20.86	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 14/06/2010 Currency Future	14.50	Put		1,691.00000	1,717	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		468.00000	456	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,504.00000	2,532	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		333.00000	324	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,368.00000	3,401	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,132.00000	3,092	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		68.00000	69	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,231.00000	2,193	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		167.00000	170	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		680.00000	664	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,615.00000	1,640	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		344.00000	335	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,279.00000	3,311	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		252.00000	246	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,188.00000	4,222	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,154.00000	4,116	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		40.00000	42	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,181.00000	3,141	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		66.00000	67	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,274.00000	2,236	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		160.00000	163	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		240.00000	234	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,326.00000	4,360	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		601.00000	587	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,886.00000	1,913	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		428.00000	418	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,714.00000	2,744	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		307.00000	299	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,593.00000	3,626	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		225.00000	219	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,511.00000	4,546	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		551.00000	539	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,087.00000	2,115	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		393.00000	383	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,929.00000	2,959	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		284.00000	277	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,820.00000	3,853	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		208.00000	203	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,744.00000	4,779	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,766.00000	3,726	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		52.00000	52	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,807.00000	2,769	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		93.00000	96	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,951.00000	1,916	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		236.00000	242	17.36	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 14/06/2010 Currency Future	12.75	Call		1,287.00000	1,261	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		573.00000	587	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		508.00000	496	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,293.00000	2,322	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		361.00000	352	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,147.00000	3,178	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		263.00000	257	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,049.00000	4,083	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		193.00000	188	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,979.00000	5,014	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,619.00000	3,579	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		55.00000	55	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,837.00000	1,803	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		273.00000	279	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,212.00000	1,187	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		647.00000	663	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,571.00000	3,530	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		56.00000	57	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,626.00000	2,589	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		112.00000	115	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,800.00000	1,766	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		285.00000	292	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,187.00000	1,163	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		673.00000	689	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		476.00000	464	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,462.00000	2,491	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		338.00000	330	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,324.00000	3,356	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		248.00000	242	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,234.00000	4,268	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		182.00000	177	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,167.00000	5,203	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,473.00000	3,433	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		59.00000	59	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,537.00000	2,499	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		123.00000	126	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,727.00000	1,693	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		313.00000	320	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,141.00000	1,117	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		726.00000	743	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		460.00000	448	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,545.00000	2,574	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		327.00000	319	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,413.00000	3,445	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		176.00000	172	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.55	Put		5,262.00000	5,298	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,375.00000	3,335	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		61.00000	62	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,656.00000	1,623	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		341.00000	349	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,096.00000	1,072	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		781.00000	799	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		317.00000	309	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,503.00000	3,535	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		233.00000	226	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,418.00000	4,453	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,668.00000	3,628	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		54.00000	54	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,716.00000	2,679	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		102.00000	105	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,874.00000	1,840	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		260.00000	266	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,815.00000	3,775	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		50.00000	51	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,853.00000	2,815	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		88.00000	91	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,989.00000	1,954	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		225.00000	231	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,313.00000	1,287	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		549.00000	563	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		516.00000	504	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,252.00000	2,281	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		367.00000	358	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,103.00000	3,134	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		267.00000	261	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,003.00000	4,037	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		196.00000	191	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,932.00000	4,967	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,853.00000	2,815	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		88.00000	91	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,989.00000	1,954	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		225.00000	231	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,313.00000	1,287	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		549.00000	563	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		516.00000	504	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,252.00000	2,281	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,522.00000	3,482	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		57.00000	58	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,582.00000	2,544	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		117.00000	120	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.00	Call			1,763.00000	1,729	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			299.00000	306	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,164.00000	1,139	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			699.00000	716	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			179.00000	174	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,215.00000	5,250	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,493.00000	2,455	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			128.00000	131	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,691.00000	1,658	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			327.00000	334	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			452.00000	440	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,587.00000	2,617	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			322.00000	314	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,458.00000	3,490	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			174.00000	169	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,309.00000	5,345	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,962.00000	3,921	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			47.00000	48	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,991.00000	2,953	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			77.00000	79	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,108.00000	2,072	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			193.00000	199	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,395.00000	1,368	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			481.00000	494	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			542.00000	530	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,128.00000	2,156	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			386.00000	377	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,972.00000	3,003	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			280.00000	273	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,865.00000	3,899	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			205.00000	200	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,791.00000	4,826	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			132.00000	128	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,218.00000	6,254	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			69.00000	66	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,155.00000	8,192	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,899.00000	2,861	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			84.00000	87	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,028.00000	1,993	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			214.00000	220	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			128.00000	124	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,314.00000	6,350	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			66.00000	63	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,252.00000	8,290	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			124.00000	120	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.75	Put			6,409.00000	6,446	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			64.00000	61	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,349.00000	8,387	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,717.00000	3,677	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			53.00000	53	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,762.00000	2,724	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			97.00000	100	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,912.00000	1,878	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			248.00000	254	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			421.00000	410	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,757.00000	2,787	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			222.00000	216	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,558.00000	4,592	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			122.00000	118	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,457.00000	6,494	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			62.00000	60	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,398.00000	8,436	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,626.00000	2,589	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			112.00000	115	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,800.00000	1,766	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			285.00000	292	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,187.00000	1,163	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			673.00000	689	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			400.00000	390	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,885.00000	2,916	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			212.00000	206	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,697.00000	4,732	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			116.00000	112	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,601.00000	6,638	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			59.00000	56	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,544.00000	8,582	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			400.00000	390	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,885.00000	2,916	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			114.00000	110	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,650.00000	6,687	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			57.00000	55	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,593.00000	8,631	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			374.00000	364	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,059.00000	3,090	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			199.00000	194	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,885.00000	4,920	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			54.00000	51	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,740.00000	8,778	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,327.00000	3,287	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			62.00000	63	19.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.20	Call		2,405.00000	2,367	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		140.00000	143	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,621.00000	1,588	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		356.00000	364	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		1,074.00000	1,051	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		810.00000	827	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		107.00000	103	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,842.00000	6,879	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		53.00000	50	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,788.00000	8,827	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,230.00000	3,190	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		65.00000	66	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,317.00000	2,280	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		153.00000	156	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		103.00000	100	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,939.00000	6,976	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		51.00000	48	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,886.00000	8,925	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,278.00000	3,238	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		64.00000	64	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,361.00000	2,323	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		147.00000	149	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,586.00000	1,554	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		372.00000	380	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		105.00000	102	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,891.00000	6,928	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		52.00000	49	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,837.00000	8,876	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		202.00000	197	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,838.00000	4,873	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		110.00000	107	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,746.00000	6,783	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		55.00000	53	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,691.00000	8,729	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		407.00000	396	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,842.00000	2,873	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		215.00000	209	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,651.00000	4,686	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		60.00000	57	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,495.00000	8,533	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,060.00000	4,019	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		45.00000	46	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,084.00000	3,046	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		69.00000	72	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,189.00000	2,153	17.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.45	Put		174.00000	179	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,452.00000	1,424	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		438.00000	451	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		137.00000	133	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,122.00000	6,159	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		72.00000	69	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,058.00000	8,095	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.02060	11.07520		17.61	2,149,017.00	195	22,061.00
€ / R On 14/09/2009 Currency Future	11.10	Call		290.00000	264	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		315.00000	344	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		251.00000	229	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		376.00000	408	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		188.00000	171	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		513.00000	550	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		151.00000	137	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		626.00000	666	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		130.00000	118	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		705.00000	748	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		130.00000	118	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		705.00000	748	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		121.00000	110	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		746.00000	789	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		140.00000	127	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		665.00000	707	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		162.00000	147	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		587.00000	627	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		217.00000	198	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		442.00000	477	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		234.00000	213	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		408.00000	442	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		40.00000	36	23.26	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,464.00000	1,516	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		270.00000	246	18.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		345.00000	375	18.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		337.00000	305	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		262.00000	285	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		202.00000	184	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		477.00000	513	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		175.00000	158	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		549.00000	588	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		175.00000	158	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		549.00000	588	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		202.00000	184	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		477.00000	513	18.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.80	Call			105.00000	95	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			830.00000	874	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			97.00000	88	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			872.00000	918	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			113.00000	102	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			787.00000	832	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			91.00000	82	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			916.00000	962	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			79.00000	72	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,003.00000	1,051	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			84.00000	77	21.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			959.00000	1,006	21.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			73.00000	67	21.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,048.00000	1,096	21.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			68.00000	62	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,093.00000	1,142	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			45.00000	41	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,370.00000	1,421	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			52.00000	47	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,277.00000	1,327	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			55.00000	51	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,230.00000	1,280	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			42.00000	39	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,417.00000	1,468	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			35.00000	32	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,560.00000	1,611	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			33.00000	30	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,607.00000	1,659	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			27.00000	25	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,752.00000	1,804	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			21.00000	20	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,946.00000	1,999	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			16.00000	15	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,141.00000	2,194	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			17.00000	16	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,092.00000	2,146	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			17.00000	16	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,092.00000	2,146	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			11.00000	10	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,436.00000	2,490	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			10.00000	10	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,485.00000	2,539	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			12.00000	11	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,387.00000	2,440	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			13.00000	12	26.25	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 14/09/2009 Currency Future	13.40	Put			2,337.00000	2,391	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			13.00000	12	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,288.00000	2,342	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			13.00000	12	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,288.00000	2,342	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			15.00000	14	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,190.00000	2,244	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			9.00000	8	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,633.00000	2,687	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			7.00000	7	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,782.00000	2,836	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			7.00000	6	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,832.00000	2,886	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			10.00000	9	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,535.00000	2,588	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			14.00000	13	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,239.00000	2,293	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			14.00000	13	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,239.00000	2,293	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			13.00000	12	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,337.00000	2,391	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			20.00000	18	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,995.00000	2,048	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			8.00000	8	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,683.00000	2,737	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			9.00000	8	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,584.00000	2,638	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			7.00000	6	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,832.00000	2,886	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			6.00000	6	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,881.00000	2,935	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			6.00000	6	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,931.00000	2,985	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			5.00000	5	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,030.00000	3,084	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			8.00000	7	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,732.00000	2,786	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			19.00000	17	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,043.00000	2,097	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			5.00000	4	28.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,130.00000	3,184	28.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	2	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,777.00000	3,832	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			8.00000	7	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,732.00000	2,786	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.10	Call			5.00000	5	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,030.00000	3,084	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			4.00000	4	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,229.00000	3,283	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	4	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,329.00000	3,383	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			3.00000	3	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,428.00000	3,483	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			3.00000	3	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,528.00000	3,582	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			10.00000	9	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,535.00000	2,588	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			4.00000	4	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,229.00000	3,283	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	4	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,329.00000	3,383	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			31.00000	28	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,655.00000	1,708	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			27.00000	25	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,752.00000	1,804	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			24.00000	22	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,849.00000	1,902	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			10.00000	10	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,485.00000	2,539	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			6.00000	5	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,981.00000	3,035	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			5.00000	5	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,080.00000	3,134	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			5.00000	4	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,179.00000	3,234	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			19.00000	17	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,043.00000	2,097	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			24.00000	22	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,849.00000	1,902	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			25.00000	24	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,800.00000	1,853	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			22.00000	21	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,897.00000	1,950	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			7.00000	7	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,782.00000	2,836	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			20.00000	18	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,995.00000	2,048	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			9.00000	8	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,584.00000	2,638	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			29.00000	27	24.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.75	Put			1,703.00000	1,756	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			35.00000	32	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,560.00000	1,611	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			48.00000	44	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,323.00000	1,374	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			37.00000	34	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,512.00000	1,563	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			64.00000	58	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,138.00000	1,187	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			48.00000	44	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,323.00000	1,374	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			25.00000	24	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,800.00000	1,853	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			68.00000	62	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,093.00000	1,142	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			59.00000	54	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,184.00000	1,234	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			64.00000	58	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,138.00000	1,187	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			33.00000	30	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,607.00000	1,659	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,675.00000	4,621	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,175.00000	3,121	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,685.00000	1,631	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			10.00000	10	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			394.00000	359	17.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			219.00000	238	17.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	30.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,326.00000	4,380	30.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,825.00000	5,879	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,325.00000	7,379	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			4,975.00000	4,921	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,475.00000	3,421	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			1,981.00000	1,927	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			6.00000	6	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			594.00000	552	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			119.00000	131	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			2.00000	2	30.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			4,027.00000	4,081	30.54	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	16.60	Call			0.00000	0	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,525.00000	5,579	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			7,025.00000	7,079	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,125.00000	5,071	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,625.00000	3,571	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,129.00000	2,075	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			3.00000	4	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			709.00000	664	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			84.00000	93	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	2	30.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,877.00000	3,931	30.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,375.00000	5,429	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	28.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,875.00000	6,929	28.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			188.00000	171	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			513.00000	550	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			91.00000	82	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			916.00000	962	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			140.00000	127	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			665.00000	707	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			270.00000	246	18.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			345.00000	375	18.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			97.00000	88	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			872.00000	918	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			311.00000	284	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			286.00000	314	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			365.00000	331	17.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			240.00000	261	17.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			488.00000	450	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			163.00000	179	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			424.00000	388	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			199.00000	217	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			522.00000	482	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			147.00000	162	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			456.00000	418	17.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			181.00000	198	17.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,075.00000	4,021	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,075.00000	3,021	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,080.00000	2,026	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.00	Put			4.00000	5	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,102.00000	1,049	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			26.00000	28	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			2.00000	2	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,927.00000	3,981	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,925.00000	5,979	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,925.00000	7,979	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			3,925.00000	3,871	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			2,925.00000	2,871	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			1,932.00000	1,877	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			7.00000	7	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			964.00000	914	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			38.00000	43	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	1	30.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,076.00000	4,131	30.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,075.00000	6,129	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,075.00000	8,129	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,825.00000	3,771	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,825.00000	2,771	20.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	20.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,833.00000	1,779	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			8.00000	8	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			876.00000	827	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			50.00000	57	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	1	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,176.00000	4,230	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,175.00000	6,229	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,175.00000	8,229	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,775.00000	3,721	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,775.00000	2,721	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,783.00000	1,729	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			8.00000	9	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			833.00000	785	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			58.00000	65	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.30	Call		1.00000	1	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,226.00000	4,280	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,225.00000	6,279	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,225.00000	8,279	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,575.00000	3,521	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,575.00000	2,521	21.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	21.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,587.00000	1,533	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		11.00000	12	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		670.00000	625	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		94.00000	105	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		1.00000	1	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,426.00000	4,480	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		0.00000	0	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,425.00000	6,479	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,425.00000	8,479	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,525.00000	3,471	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,526.00000	2,471	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	0	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,538.00000	1,484	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		12.00000	13	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		631.00000	588	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		106.00000	117	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		1.00000	1	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,475.00000	4,530	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,475.00000	6,529	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,475.00000	8,529	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,476.00000	2,421	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		0.00000	0	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,489.00000	1,435	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		13.00000	14	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		1.00000	0	29.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,525.00000	4,580	29.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	0	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,525.00000	6,579	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,525.00000	8,579	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,375.00000	3,321	18.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,376.00000	2,321	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			1.00000	1	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,391.00000	1,337	20.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			16.00000	17	20.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,625.00000	4,680	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,625.00000	6,679	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,625.00000	8,679	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,425.00000	3,371	18.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	18.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,426.00000	2,371	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			1.00000	1	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,440.00000	1,386	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			15.00000	15	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			558.00000	516	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			132.00000	146	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	0	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,575.00000	4,630	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,575.00000	6,629	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,575.00000	8,629	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,675.00000	3,621	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,675.00000	2,621	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			749.00000	703	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			74.00000	83	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,325.00000	6,379	28.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,325.00000	8,379	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,875.00000	3,821	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,875.00000	2,821	19.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	19.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,882.00000	1,828	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			7.00000	7	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			919.00000	870	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			44.00000	50	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	30.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,126.00000	4,181	30.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,125.00000	6,179	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,125.00000	8,179	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,025.00000	3,971	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,025.00000	2,971	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,031.00000	1,976	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			6.00000	6	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,054.00000	1,003	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			29.00000	33	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			2.00000	2	30.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,977.00000	4,031	30.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,975.00000	6,029	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,975.00000	8,029	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.21150		11.26760		18.33	784,805.00	70	11,764.00
€ / R On 14/12/2009 Currency Future	11.25	Call			527.00000	501	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			509.00000	539	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			470.00000	446	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			603.00000	635	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			350.00000	330	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			882.00000	919	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			363.00000	343	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			845.00000	881	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			337.00000	319	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			920.00000	957	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			263.00000	248	21.20	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,196.00000	1,236	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			41.00000	39	25.10	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,374.00000	3,428	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			325.00000	307	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			958.00000	996	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			376.00000	356	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			809.00000	844	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			436.00000	414	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			669.00000	702	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			507.00000	482	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			540.00000	570	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			549.00000	520	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			481.00000	509	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			420.00000	398	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			703.00000	737	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.60	Call			405.00000	384	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			737.00000	772	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			390.00000	369	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			773.00000	808	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			303.00000	286	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,035.00000	1,074	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			292.00000	276	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,075.00000	1,114	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			282.00000	266	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,115.00000	1,155	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			314.00000	296	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			996.00000	1,035	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			273.00000	257	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,155.00000	1,195	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			255.00000	240	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,237.00000	1,278	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			209.00000	196	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,491.00000	1,534	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			223.00000	209	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,405.00000	1,448	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			230.00000	216	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,362.00000	1,405	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			196.00000	183	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,578.00000	1,622	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			190.00000	178	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,622.00000	1,666	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			184.00000	172	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,666.00000	1,710	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			178.00000	167	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,710.00000	1,755	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			158.00000	147	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,890.00000	1,936	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			141.00000	131	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,073.00000	2,120	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			120.00000	111	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,253.00000	2,299	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			131.00000	120	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,163.00000	2,209	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			126.00000	115	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,208.00000	2,254	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			126.00000	115	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,208.00000	2,254	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			97.00000	89	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,479.00000	2,528	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			93.00000	85	24.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Put		2,525.00000	2,574	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		101.00000	93	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,433.00000	2,482	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		106.00000	97	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,388.00000	2,436	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		110.00000	101	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,343.00000	2,390	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		106.00000	97	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,388.00000	2,436	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		115.00000	106	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,298.00000	2,344	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		81.00000	75	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,663.00000	2,713	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		137.00000	126	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,119.00000	2,164	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		33.00000	31	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,615.00000	3,670	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		89.00000	82	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,571.00000	2,620	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		74.00000	69	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,757.00000	2,807	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		68.00000	63	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,850.00000	2,902	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		62.00000	58	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,945.00000	2,996	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		57.00000	53	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,039.00000	3,091	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		131.00000	120	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,163.00000	2,209	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		120.00000	111	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,253.00000	2,299	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		85.00000	78	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,617.00000	2,667	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		78.00000	72	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,710.00000	2,760	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		71.00000	66	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,803.00000	2,854	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		153.00000	143	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,936.00000	1,982	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		145.00000	135	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,027.00000	2,073	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		97.00000	89	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,479.00000	2,528	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		145.00000	135	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,027.00000	2,073	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.85	Call		81.00000	75	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,663.00000	2,713	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		149.00000	139	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,981.00000	2,027	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		85.00000	78	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,617.00000	2,667	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		78.00000	72	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,710.00000	2,760	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		65.00000	60	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,897.00000	2,949	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		68.00000	63	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,850.00000	2,902	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		163.00000	152	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,845.00000	1,890	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		168.00000	157	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,800.00000	1,845	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		149.00000	139	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,981.00000	2,027	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		101.00000	93	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,433.00000	2,482	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		168.00000	157	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,800.00000	1,845	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		173.00000	162	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,755.00000	1,800	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		153.00000	143	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,936.00000	1,982	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		215.00000	202	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,448.00000	1,491	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		202.00000	189	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,534.00000	1,578	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		238.00000	224	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,320.00000	1,362	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		196.00000	183	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,578.00000	1,622	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		246.00000	231	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,278.00000	1,320	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		230.00000	216	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,362.00000	1,405	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		202.00000	189	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,534.00000	1,578	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		846.00000	808	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		228.00000	246	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		572.00000	542	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		454.00000	481	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		40.00000	37	25.13	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	14.65	Put		3,422.00000	3,476	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		980.00000	939	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		162.00000	177	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		671.00000	638	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		353.00000	377	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		453.00000	430	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		635.00000	668	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		36.00000	34	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,519.00000	3,573	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,761.00000	1,708	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		43.00000	46	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		620.00000	589	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		402.00000	427	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		19.00000	19	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,302.00000	4,357	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		9.00000	9	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,792.00000	5,847	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		4.00000	4	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,286.00000	7,342	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,046.00000	1,992	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		28.00000	30	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		784.00000	748	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		266.00000	286	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		23.00000	23	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,005.00000	4,061	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		11.00000	10	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,493.00000	5,549	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		5.00000	4	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,987.00000	7,043	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		263.00000	248	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,196.00000	1,236	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,191.00000	2,136	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		24.00000	25	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		878.00000	839	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		210.00000	228	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		26.00000	25	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,859.00000	3,914	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		11.00000	11	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,344.00000	5,399	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		5.00000	5	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,837.00000	6,893	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,470.00000	3,415	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	3	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,484.00000	2,429	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		16.00000	17	21.00	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	9.80	Call			1,528.00000	1,476	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			61.00000	65	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			754.00000	719	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			287.00000	308	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			35.00000	33	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,567.00000	3,621	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			17.00000	16	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,549.00000	4,605	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,570.00000	3,514	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			2.00000	2	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,582.00000	2,527	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			14.00000	15	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,621.00000	1,568	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			53.00000	57	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			814.00000	777	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			247.00000	266	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			38.00000	36	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,470.00000	3,524	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			18.00000	17	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,450.00000	4,506	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,620.00000	3,564	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			2.00000	2	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,631.00000	2,576	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			13.00000	14	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,667.00000	1,614	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			49.00000	53	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			18.00000	18	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,401.00000	4,456	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,371.00000	3,315	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			4.00000	4	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,386.00000	2,331	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	19	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,437.00000	1,386	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			69.00000	74	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			698.00000	664	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			330.00000	353	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			32.00000	30	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,664.00000	3,719	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			16.00000	15	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,648.00000	4,704	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,272.00000	3,216	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			5.00000	5	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,288.00000	2,233	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			21.00000	22	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,347.00000	1,296	17.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.00	Put		79.00000	85	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		645.00000	613	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		377.00000	401	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		29.00000	28	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,761.00000	3,816	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		15.00000	15	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,748.00000	4,803	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,173.00000	3,118	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		6.00000	6	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,258.00000	1,208	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		90.00000	97	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		595.00000	565	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		428.00000	453	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		14.00000	14	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,847.00000	4,902	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,223.00000	3,167	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	6	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,240.00000	2,185	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		22.00000	23	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,302.00000	1,252	17.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		85.00000	90	17.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		28.00000	26	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,810.00000	3,865	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		15.00000	14	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,797.00000	4,853	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,421.00000	3,365	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		3.00000	3	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,435.00000	2,380	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		17.00000	18	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,482.00000	1,431	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		65.00000	69	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		726.00000	691	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		308.00000	330	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		16.00000	16	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,599.00000	4,654	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,520.00000	3,464	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		2.00000	3	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,533.00000	2,477	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		15.00000	16	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,574.00000	1,522	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		57.00000	60	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		17.00000	17	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,500.00000	4,555	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,669.00000	3,613	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	2	23.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.60	Call			2,680.00000	2,625	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			13.00000	13	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,714.00000	1,661	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			46.00000	49	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			19.00000	18	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,351.00000	4,407	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,669.00000	3,613	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,769.00000	3,713	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			1.00000	1	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,779.00000	2,723	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			11.00000	12	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,808.00000	1,754	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			40.00000	43	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			945.00000	905	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			177.00000	193	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			45.00000	43	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,278.00000	3,331	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			20.00000	19	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,252.00000	4,308	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,968.00000	3,912	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,976.00000	2,920	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			9.00000	9	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,998.00000	1,944	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			31.00000	32	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,089.00000	1,046	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			122.00000	134	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			54.00000	51	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,087.00000	3,139	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			22.00000	22	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,055.00000	4,110	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,068.00000	4,012	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,075.00000	3,019	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			7.00000	8	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,094.00000	2,040	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			27.00000	28	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,171.00000	1,122	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			103.00000	110	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			59.00000	55	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,992.00000	3,044	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			24.00000	23	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,956.00000	4,012	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			9.00000	8	29.11	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 14/12/2009 Currency Future	17.20	Put		5,941.00000	5,997	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		3.00000	3	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,935.00000	7,991	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		8.00000	8	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,041.00000	6,096	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,035.00000	8,091	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,869.00000	3,813	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	1	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,877.00000	2,822	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		10.00000	10	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,903.00000	1,849	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		35.00000	37	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,015.00000	974	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		148.00000	162	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		21.00000	21	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,153.00000	4,209	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		8.00000	7	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,140.00000	6,196	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,135.00000	8,191	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		7.00000	7	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,240.00000	6,295	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,235.00000	8,290	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		7.00000	6	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,389.00000	6,445	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,384.00000	8,440	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		6.00000	6	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,489.00000	6,544	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,484.00000	8,540	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		6.00000	5	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,638.00000	6,694	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,634.00000	8,690	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		6.00000	5	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,588.00000	6,644	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	1	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,584.00000	8,640	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		7.00000	6	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,339.00000	6,395	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,334.00000	8,390	31.08	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	7.25	Call		4,018.00000	3,962	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	1	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,026.00000	2,970	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		8.00000	8	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,127.00000	1,083	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		110.00000	122	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		9.00000	8	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,991.00000	6,046	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		3.00000	2	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,985.00000	8,041	31.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.40180	11.45940		18.58	0.00	0	1,116.00
€ / R On 15/03/2010 Currency Future	11.45	Call		688.00000	660	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		679.00000	708	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		634.00000	607	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		774.00000	805	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		569.00000	544	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		909.00000	942	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		525.00000	502	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,016.00000	1,050	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		499.00000	476	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,089.00000	1,124	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		486.00000	464	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,126.00000	1,162	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		512.00000	489	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,052.00000	1,087	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		554.00000	529	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		944.00000	977	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		600.00000	574	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		841.00000	872	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		600.00000	574	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		841.00000	872	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		669.00000	641	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		710.00000	740	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		730.00000	699	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		620.00000	647	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		539.00000	515	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		980.00000	1,013	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		584.00000	559	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		875.00000	907	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		474.00000	452	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,164.00000	1,200	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		462.00000	440	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,202.00000	1,238	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		450.00000	429	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,241.00000	1,277	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call		3,228.00000	3,171	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		19.00000	19	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,249.00000	2,193	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		40.00000	41	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,376.00000	1,330	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		167.00000	179	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		774.00000	742	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		565.00000	591	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		284.00000	268	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,074.00000	2,117	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		175.00000	162	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,965.00000	3,010	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		110.00000	100	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,900.00000	3,949	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		57.00000	52	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,847.00000	4,900	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,277.00000	3,220	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		18.00000	18	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,298.00000	2,241	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		39.00000	39	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,415.00000	1,369	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		156.00000	167	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		797.00000	765	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		538.00000	563	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		290.00000	274	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,030.00000	2,072	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		179.00000	166	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,920.00000	2,964	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		112.00000	103	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,853.00000	3,901	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		59.00000	54	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,800.00000	4,852	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,375.00000	3,318	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		16.00000	16	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,395.00000	2,339	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		36.00000	37	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,495.00000	1,447	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		135.00000	145	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		845.00000	812	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		486.00000	510	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		302.00000	286	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,943.00000	1,984	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		188.00000	175	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,829.00000	2,873	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		117.00000	107	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.10	Put		3,758.00000	3,806	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		63.00000	58	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,704.00000	4,756	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,425.00000	3,367	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		15.00000	16	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,444.00000	2,387	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		35.00000	35	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,535.00000	1,487	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		126.00000	135	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		870.00000	836	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		461.00000	485	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		309.00000	293	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,900.00000	1,941	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		193.00000	179	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,783.00000	2,827	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		120.00000	110	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,711.00000	3,758	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		66.00000	60	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,656.00000	4,708	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,326.00000	3,269	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		17.00000	17	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,347.00000	2,290	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		37.00000	38	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,455.00000	1,407	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		145.00000	156	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		821.00000	788	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		512.00000	536	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		296.00000	280	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,987.00000	2,028	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		183.00000	170	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,874.00000	2,919	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		115.00000	105	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,805.00000	3,853	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		61.00000	56	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,752.00000	4,804	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,572.00000	3,515	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		13.00000	13	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,591.00000	2,534	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	32	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,659.00000	1,609	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		100.00000	108	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		950.00000	914	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		390.00000	412	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		330.00000	313	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,771.00000	1,811	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.90	Call			208.00000	194	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,648.00000	2,692	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			128.00000	118	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,569.00000	3,616	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			73.00000	66	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,514.00000	4,565	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,671.00000	3,614	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			12.00000	12	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,689.00000	2,631	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			29.00000	30	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,745.00000	1,694	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			85.00000	92	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,006.00000	969	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			347.00000	368	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			346.00000	328	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,686.00000	1,726	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			219.00000	204	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,559.00000	2,602	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			134.00000	124	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,475.00000	3,522	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			79.00000	71	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,419.00000	4,469	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,622.00000	3,564	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	13	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,640.00000	2,583	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			30.00000	31	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,702.00000	1,651	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			92.00000	100	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			978.00000	941	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			368.00000	390	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			338.00000	320	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,728.00000	1,769	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			213.00000	199	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,604.00000	2,647	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			131.00000	121	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,522.00000	3,569	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			76.00000	69	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,467.00000	4,517	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,474.00000	3,417	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			14.00000	15	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,493.00000	2,436	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			34.00000	34	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,576.00000	1,527	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			117.00000	125	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			896.00000	862	17.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.00	Put		437.00000	460	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		316.00000	299	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,857.00000	1,897	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		198.00000	184	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,738.00000	2,782	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		123.00000	113	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,663.00000	3,711	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		68.00000	62	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,609.00000	4,660	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,523.00000	3,466	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		14.00000	14	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,542.00000	2,485	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		32.00000	33	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,617.00000	1,568	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		108.00000	116	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		923.00000	888	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		413.00000	436	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		323.00000	306	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,814.00000	1,854	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		203.00000	189	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,693.00000	2,737	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		126.00000	115	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,616.00000	3,663	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		71.00000	64	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,561.00000	4,612	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,720.00000	3,663	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	11	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,738.00000	2,680	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		28.00000	29	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,788.00000	1,737	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		79.00000	85	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,035.00000	998	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		326.00000	346	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		354.00000	336	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,644.00000	1,684	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		224.00000	209	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,515.00000	2,558	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		138.00000	127	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,428.00000	3,475	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		82.00000	74	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,372.00000	4,422	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,770.00000	3,712	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		10.00000	11	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,787.00000	2,729	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		27.00000	28	19.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.70	Call			1,832.00000	1,780	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			72.00000	78	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,065.00000	1,027	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			306.00000	326	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			362.00000	344	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,603.00000	1,642	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			230.00000	215	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,471.00000	2,513	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			141.00000	130	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,381.00000	3,428	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			84.00000	76	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,325.00000	4,375	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,968.00000	3,910	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	9	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,983.00000	2,926	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			24.00000	24	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,010.00000	1,957	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			51.00000	55	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,193.00000	1,152	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			233.00000	250	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			398.00000	378	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,439.00000	1,477	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			255.00000	239	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,295.00000	2,337	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			155.00000	143	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,195.00000	3,241	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			97.00000	88	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,138.00000	4,186	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,116.00000	4,059	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			6.00000	7	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,130.00000	3,073	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			21.00000	21	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,152.00000	2,096	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			43.00000	44	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,300.00000	1,256	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			191.00000	204	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			428.00000	408	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,319.00000	1,356	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			272.00000	257	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,163.00000	2,205	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			166.00000	154	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,057.00000	3,102	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			105.00000	96	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,996.00000	4,044	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			25.00000	23	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.35	Put			5,915.00000	5,971	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			13.00000	12	28.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,903.00000	7,960	28.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			22.00000	22	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,063.00000	6,120	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			12.00000	11	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,053.00000	8,109	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,869.00000	3,811	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			9.00000	10	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,885.00000	2,828	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			26.00000	26	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,920.00000	1,868	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			61.00000	66	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,128.00000	1,088	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			268.00000	287	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			242.00000	227	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,383.00000	2,425	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			91.00000	82	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,231.00000	4,280	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			21.00000	21	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,162.00000	6,219	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			11.00000	10	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,152.00000	8,209	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			21.00000	20	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,261.00000	6,318	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			11.00000	10	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,251.00000	8,308	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,622.00000	3,564	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	13	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			20.00000	19	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,410.00000	6,467	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			10.00000	9	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,400.00000	8,457	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			19.00000	18	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,510.00000	6,567	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			9.00000	8	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,500.00000	8,557	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			18.00000	17	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,659.00000	6,716	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			8.00000	8	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,649.00000	8,706	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			18.00000	18	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,609.00000	6,666	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			9.00000	8	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,599.00000	8,656	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.80	Call			20.00000	19	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,361.00000	6,418	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			10.00000	9	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,351.00000	8,407	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,017.00000	3,960	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	8	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,032.00000	2,975	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			23.00000	23	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,056.00000	2,002	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			46.00000	50	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,226.00000	1,185	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			217.00000	234	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			262.00000	245	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,252.00000	2,294	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			101.00000	91	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,091.00000	4,139	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			23.00000	22	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,013.00000	6,070	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			12.00000	11	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,003.00000	8,060	28.59	0.00	0	0.00
AL12 On 06/08/2009 Index Future			315.43200		316.25000		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.47300		244.63800		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.42400		276.80200		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			309.72900		310.38000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			288.50700		289.08500		0.00	0.00	0	703.00
ALBI On 05/11/2009 Index Future			293.68500		294.27200		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			299.36200		299.91900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.15600		124.28400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.41200		126.54200		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.79800		128.93100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			290.34400		290.92100		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi			295.56050		296.14700		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			301.14050		301.73850		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			361.33800		361.33800		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			368.50800		368.50800		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
J153 On 31/08/2010 jSwap			7.84200		7.83600		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.90600		8.89700		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.52800		8.50500		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.77300		8.75200		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.03400		9.01000		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.03100		9.01400		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.03400		9.01700		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.72600		7.72900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.26700		7.26600		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.30300		7.30300		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.46000		7.44800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.70100		7.72000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.99600		7.96900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.77000		7.76400		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.90000		7.89100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.11200		8.09800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.66800		8.64200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.77200		8.74800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.90300		8.88300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.96300		8.94600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.00400		8.98600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.06000		9.04200		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.91500		7.88400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.30400		7.30700		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.48800		7.49600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.65900		7.66300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.62400		7.62700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/12/2009 jRod				7.79400	7.79300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				278.33700	278.83000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				283.39400	283.89600		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future				288.74400	289.25500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				9.14000	7.20200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,607.00000	839	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	226	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,854.00000	1,023	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	159	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				9.19800	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,235.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			14.00000	2,140	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.54400	8.51400		7.75	0.00	0	6,435.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,890.00000	3,729	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			25.00000	25	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.63900	8.60800		7.75	59,150.48	477	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call			330.00000	304	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,206.00000	6,340	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.71500	8.68200		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			958.00000	913	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,667.00000	5,785	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.74300	8.70700		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,576.00000	2,493	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,561.00000	3,648	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future				9.02800	8.99800		16.57	0.00	0	7,054.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,544.00000	1,351	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			1,525.00000	1,618	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,790.00000	16,077	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future				9.07600	9.04500		16.11	0.00	0	7,544.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,835.00000	3,672	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,261.00000	4,389	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,787.00000	2,652	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,623.00000	5,779	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			476.00000	438	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,757.00000	14,011	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			264.00000	240	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,374.00000	16,642	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future				9.11900	9.08700		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,292.00000	2,195	15.81	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 04/02/2010 Bond Future	8.25	Put			10,515.00000	10,715	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.14200		9.10900		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,847.00000	5,685	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,859.00000	7,001	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.60200		8.56200		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,902.00000	2,735	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			31.00000	33	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.67500		8.63300		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			273.00000	247	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,027.00000	5,172	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.74100		8.69600		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			570.00000	532	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,378.00000	5,516	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.76700		8.71900		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,088.00000	2,003	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,910.00000	3,004	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.02100		9.00200		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,736.00000	1,635	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			383.00000	386	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.09400		9.07400		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			165.00000	155	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,111.00000	9,207	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.16300		9.14200		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,166.00000	1,131	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,254.00000	6,329	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.19900		9.17600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,145.00000	3,083	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,047.00000	4,103	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.05100		9.02100		12.71	0.00	0	883.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,802.00000	1,647	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			447.00000	471	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.11600		9.08500		12.28	45,925.42	477	837.00
R204 On 05/11/2009 Bond Future	7.50	Call			175.00000	160	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,064.00000	10,229	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.17500		9.14300		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,275.00000	1,220	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,875.00000	7,003	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.20900		9.17600		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,455.00000	3,360	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,448.00000	4,538	11.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future			8.64300		8.60400		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,280.00000	2,144	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			33.00000	35	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,868.00000	6,006	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.72700		8.68500		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			206.00000	186	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,288.00000	4,409	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.80600		8.76000		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			432.00000	402	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,548.00000	4,665	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.84500		8.79600		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,962.00000	1,885	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,100.00000	2,172	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.16000		9.13100		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,399.00000	1,259	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			679.00000	716	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.22100		9.19100		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			148.00000	135	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,051.00000	11,217	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.27800		9.24600		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,243.00000	1,189	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,343.00000	7,476	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.31500		9.28200		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,977.00000	3,873	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,161.00000	4,247	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.23100		9.19700		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,195.00000	1,047	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			867.00000	929	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.27800		9.24400		15.02	9,984.06	120	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			233.00000	212	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,098.00000	10,286	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.34400		9.31000		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,596.00000	1,527	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,673.00000	6,808	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.42600		9.39400		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,776.00000	3,676	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,633.00000	4,722	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.61500		8.58500		20.28	0.00	0	1,573.00
R209 On 06/08/2009 Bond Future	8.75	Call			2,072.00000	1,868	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			719.00000	764	20.54	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 06/08/2009 Bond Future	8.00	Call			79.00000	55	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,212.00000	5,437	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.64300		8.61200		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,230.00000	9,002	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			705.00000	732	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			290.00000	264	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,068.00000	13,297	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			147.00000	132	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,641.00000	15,882	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.66600		8.63500		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,218.00000	1,158	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,575.00000	11,769	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,218.00000	11,000	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,231.00000	1,268	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.67300		8.64100		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,826.00000	4,686	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,997.00000	6,119	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			286.60500		287.17000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			291.81300		292.38700		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			297.32100		297.90700		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.31660		6.33430		16.87	0.00	0	198,909.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			160.00000	150	17.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			175.00000	183	17.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			140.00000	131	17.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			206.00000	215	17.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			108.00000	101	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			274.00000	284	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			95.00000	88	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			311.00000	322	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			84.00000	77	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			349.00000	361	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			95.00000	88	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			311.00000	322	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			123.00000	115	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			239.00000	248	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			123.00000	115	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			239.00000	248	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			140.00000	131	17.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			206.00000	215	17.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			187.00000	170	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			153.00000	154	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			187.00000	170	16.87	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	6.30	Put		153.00000	154	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		84.00000	77	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		349.00000	361	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		73.00000	68	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		389.00000	401	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		73.00000	68	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		389.00000	401	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		217.00000	200	17.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		133.00000	133	17.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		250.00000	232	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		115.00000	115	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		57.00000	52	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		473.00000	486	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		65.00000	60	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		430.00000	443	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		65.00000	60	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		430.00000	443	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		50.00000	46	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		516.00000	529	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		50.00000	46	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		516.00000	529	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		39.00000	36	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		605.00000	619	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		31.00000	28	21.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		696.00000	711	21.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		39.00000	36	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		605.00000	619	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		44.00000	41	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		560.00000	574	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		35.00000	32	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		650.00000	665	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		27.00000	25	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		743.00000	758	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		35.00000	32	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		650.00000	665	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		27.00000	25	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		743.00000	758	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		22.00000	20	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		837.00000	853	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		24.00000	22	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		790.00000	806	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		24.00000	22	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		790.00000	806	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		19.00000	18	23.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		885.00000	901	23.02	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	7.30	Call			15.00000	14	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			981.00000	998	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			22.00000	20	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			837.00000	853	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			17.00000	16	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			933.00000	949	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			15.00000	14	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			981.00000	998	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			13.00000	12	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,078.00000	1,095	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			19.00000	18	23.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			885.00000	901	23.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			13.00000	12	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,078.00000	1,095	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			10.00000	9	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,176.00000	1,193	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			14.00000	13	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,030.00000	1,046	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			11.00000	10	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,127.00000	1,144	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			9.00000	9	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,225.00000	1,242	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			250.00000	232	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			115.00000	115	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,584.00000	5,567	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,084.00000	4,067	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,584.00000	2,567	29.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	29.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,089.00000	1,071	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			4.00000	4	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			3.00000	3	30.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,919.00000	1,936	30.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			1.00000	0	38.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,416.00000	3,434	38.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	46.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,916.00000	4,934	46.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,416.00000	6,434	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,784.00000	5,767	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,284.00000	4,267	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,784.00000	2,767	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,287.00000	1,269	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		2.00000	2	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	4	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,720.00000	1,737	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	37.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,216.00000	3,234	37.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	45.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,716.00000	4,734	45.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,216.00000	6,234	52.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,834.00000	5,817	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,334.00000	4,317	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,834.00000	2,817	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,336.00000	1,319	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	2	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		4.00000	4	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,670.00000	1,687	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	36.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,166.00000	3,184	36.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	45.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,666.00000	4,684	45.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,166.00000	6,184	52.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		357.00000	339	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		73.00000	73	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		284.00000	266	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		99.00000	99	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		566.00000	549	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		32.00000	32	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		479.00000	461	19.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		45.00000	45	19.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		397.00000	379	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		62.00000	62	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		320.00000	302	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		85.00000	85	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		522.00000	504	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		38.00000	38	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		437.00000	419	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		53.00000	53	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		320.00000	302	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		85.00000	85	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.95	Call		437.00000	419	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		53.00000	53	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,034.00000	4,017	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,034.00000	3,017	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,034.00000	2,017	32.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	32.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,039.00000	1,022	23.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		5.00000	5	23.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		3.00000	3	30.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,969.00000	1,986	30.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	41.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,966.00000	3,984	41.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	52.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,966.00000	5,984	52.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,966.00000	7,983	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		3,984.00000	3,967	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		2,984.00000	2,967	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		1,985.00000	1,967	32.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	32.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		990.00000	973	23.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		6.00000	6	23.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		3.00000	2	30.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		2,018.00000	2,036	30.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	41.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		4,016.00000	4,034	41.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	52.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		6,016.00000	6,034	52.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		8,016.00000	8,033	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		3,934.00000	3,917	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		2,934.00000	2,917	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		1,935.00000	1,917	31.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	31.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		942.00000	924	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		7.00000	8	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		3.00000	2	31.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		2,068.00000	2,086	31.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	41.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.40	Put		4,066.00000	4,084	41.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		6,066.00000	6,084	52.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		8,066.00000	8,083	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		3,884.00000	3,867	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		2,884.00000	2,867	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		1,885.00000	1,867	31.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	31.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		893.00000	876	22.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		9.00000	9	22.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	31.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		2,118.00000	2,136	31.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	42.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,116.00000	4,134	42.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,116.00000	6,134	52.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,116.00000	8,133	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	42.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,116.00000	4,134	42.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,116.00000	6,134	52.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,116.00000	8,133	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		3,834.00000	3,817	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		1,835.00000	1,817	30.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	30.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		845.00000	828	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		11.00000	11	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	31.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		2,168.00000	2,185	31.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	42.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		4,166.00000	4,184	42.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		8,166.00000	8,183	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,784.00000	3,767	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,785.00000	1,767	30.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	30.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		797.00000	780	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		13.00000	13	22.03	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 14/09/2009 Currency Future	8.55	Call		2.00000	2	31.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,218.00000	2,235	31.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,216.00000	4,234	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,216.00000	8,233	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,734.00000	3,717	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,734.00000	2,717	28.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	28.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,735.00000	1,717	29.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		1.00000	1	29.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		750.00000	732	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		16.00000	16	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,268.00000	2,285	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	42.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,266.00000	4,284	42.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	52.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,266.00000	6,284	52.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,266.00000	8,283	54.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.38150	6.40000		17.94	319,075.00	50	505.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		288.00000	278	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		288.00000	297	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		268.00000	259	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		318.00000	327	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		233.00000	225	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		383.00000	393	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		218.00000	209	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		418.00000	428	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		203.00000	195	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		453.00000	464	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		250.00000	241	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		350.00000	360	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		233.00000	225	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		383.00000	393	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		268.00000	259	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		318.00000	327	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		313.00000	302	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		263.00000	271	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		288.00000	278	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		288.00000	297	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		203.00000	195	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		453.00000	464	19.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Call			190.00000	182	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			490.00000	501	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			190.00000	182	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			490.00000	501	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			339.00000	327	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			239.00000	246	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			339.00000	327	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			239.00000	246	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			366.00000	354	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			216.00000	223	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			145.00000	139	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			645.00000	657	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			177.00000	170	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			527.00000	538	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			165.00000	159	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			565.00000	577	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			165.00000	159	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			565.00000	577	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			155.00000	148	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			605.00000	617	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			145.00000	139	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			645.00000	657	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			127.00000	121	20.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			727.00000	740	20.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			111.00000	107	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			811.00000	825	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			98.00000	94	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			898.00000	912	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			87.00000	83	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			987.00000	1,001	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			135.00000	130	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			685.00000	698	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			119.00000	114	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			769.00000	782	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			105.00000	100	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			855.00000	868	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			135.00000	130	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			685.00000	698	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			105.00000	100	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			855.00000	868	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			92.00000	88	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			942.00000	957	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			119.00000	114	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			769.00000	782	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,550.00000	5,532	35.97	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	0.85	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,050.00000	4,032	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,551.00000	2,532	29.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	29.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,068.00000	1,050	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		18.00000	18	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		30.00000	29	26.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,980.00000	1,997	26.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		6.00000	5	29.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,456.00000	3,474	29.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,952.00000	4,970	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,451.00000	6,469	36.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,800.00000	5,782	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,300.00000	4,282	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,801.00000	2,782	31.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	31.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,311.00000	1,293	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		11.00000	12	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		38.00000	36	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,738.00000	1,754	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		7.00000	7	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,207.00000	3,225	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,702.00000	4,720	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,201.00000	6,219	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,850.00000	5,832	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,350.00000	4,332	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,850.00000	2,832	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,360.00000	1,342	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		10.00000	11	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		39.00000	37	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,689.00000	1,706	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		8.00000	7	29.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,158.00000	3,176	29.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,652.00000	4,670	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,151.00000	6,169	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		456.00000	443	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		156.00000	162	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		395.00000	382	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		195.00000	201	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		596.00000	581	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		96.00000	99	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		524.00000	509	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		124.00000	128	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		425.00000	412	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		175.00000	181	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		395.00000	382	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		195.00000	201	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		489.00000	475	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		139.00000	144	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		313.00000	302	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		263.00000	271	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		155.00000	148	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		605.00000	617	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		559.00000	544	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		109.00000	113	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,050.00000	3,032	32.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	32.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,053.00000	2,034	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		3.00000	3	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		3.00000	3	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,953.00000	3,972	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,951.00000	5,969	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	40.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,950.00000	7,969	40.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		3,950.00000	3,932	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		2,950.00000	2,932	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		1,954.00000	1,935	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		4.00000	4	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		973.00000	956	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		23.00000	24	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		27.00000	26	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		2,077.00000	2,095	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		3.00000	3	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		4,053.00000	4,071	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	35.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.45	Put		6,051.00000	6,069	35.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		8,050.00000	8,069	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		3,900.00000	3,882	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		2,900.00000	2,882	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		1,904.00000	1,885	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		4.00000	4	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		928.00000	910	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		28.00000	29	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		26.00000	24	27.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		2,126.00000	2,143	27.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		3.00000	3	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		4,103.00000	4,121	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		6,101.00000	6,119	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		8,100.00000	8,119	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,850.00000	3,832	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,854.00000	1,836	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		4.00000	4	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		883.00000	866	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		33.00000	34	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		24.00000	23	27.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,174.00000	2,191	27.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		3.00000	3	31.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,153.00000	4,171	31.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,150.00000	8,169	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,800.00000	3,782	35.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	35.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,805.00000	1,786	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		5.00000	5	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		839.00000	822	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		39.00000	41	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		23.00000	22	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,223.00000	2,240	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	3	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,203.00000	4,221	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,200.00000	8,219	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,750.00000	3,732	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	35.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,751.00000	2,732	31.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		1.00000	1	31.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,755.00000	1,737	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		5.00000	5	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		796.00000	779	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		46.00000	48	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		22.00000	20	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,272.00000	2,289	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,253.00000	4,271	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,251.00000	6,269	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,250.00000	8,269	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,000.00000	3,982	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,000.00000	2,982	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,003.00000	1,985	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		3.00000	3	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,019.00000	1,001	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		19.00000	20	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		29.00000	28	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		2,029.00000	2,046	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		3.00000	3	31.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		4,003.00000	4,022	31.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		6,001.00000	6,019	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		8,000.00000	8,019	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.44340	6.46360		18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		383.00000	373	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		370.00000	379	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		346.00000	336	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		432.00000	442	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		328.00000	319	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		465.00000	476	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		312.00000	303	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		499.00000	510	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		297.00000	288	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		533.00000	545	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		282.00000	274	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		569.00000	580	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		328.00000	319	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		465.00000	476	18.81	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	6.50	Call			364.00000	354	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			400.00000	410	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			406.00000	395	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			342.00000	351	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			297.00000	288	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			533.00000	545	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			454.00000	442	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			291.00000	299	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			268.00000	260	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			605.00000	617	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			243.00000	236	19.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			680.00000	692	19.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			221.00000	214	20.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			757.00000	771	20.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			201.00000	195	20.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			837.00000	851	20.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			507.00000	494	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			244.00000	251	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			536.00000	522	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			222.00000	229	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			480.00000	468	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			267.00000	274	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			430.00000	418	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			316.00000	325	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			255.00000	248	19.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			642.00000	654	19.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			232.00000	225	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			718.00000	731	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			596.00000	581	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			182.00000	188	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			628.00000	613	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			164.00000	169	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			565.00000	551	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			202.00000	208	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			507.00000	494	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			244.00000	251	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			454.00000	442	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			291.00000	299	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			268.00000	260	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			605.00000	617	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,064.00000	4,043	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,065.00000	3,045	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,071.00000	2,051	23.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.40	Put			8.00000	8	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,098.00000	1,079	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			34.00000	35	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			74.00000	71	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			2,010.00000	2,028	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			8.00000	8	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,944.00000	3,964	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			3.00000	3	30.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,939.00000	5,959	30.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,938.00000	7,958	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			3,964.00000	3,943	33.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			2,965.00000	2,945	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			2.00000	2	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			1,973.00000	1,953	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			9.00000	9	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,007.00000	988	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			43.00000	45	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			68.00000	65	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			2,104.00000	2,122	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			7.00000	7	26.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			4,044.00000	4,064	26.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	3	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			6,039.00000	6,059	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			8,038.00000	8,058	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			3,914.00000	3,893	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			2,915.00000	2,895	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			2.00000	2	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			1,923.00000	1,903	22.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			10.00000	10	22.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			964.00000	946	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			51.00000	53	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			64.00000	62	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			2,150.00000	2,168	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			7.00000	7	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			4,094.00000	4,113	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	3	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			6,089.00000	6,109	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			8,088.00000	8,108	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			3,864.00000	3,843	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.60	Call			2,865.00000	2,845	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			2.00000	2	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			1,874.00000	1,854	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			10.00000	11	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			923.00000	905	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			59.00000	61	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			61.00000	59	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,197.00000	2,215	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			7.00000	7	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			4,143.00000	4,163	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	3	31.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			6,139.00000	6,159	31.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			8,138.00000	8,158	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			923.00000	905	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			59.00000	61	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,764.00000	3,744	32.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	32.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,766.00000	2,746	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			2.00000	2	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,776.00000	1,756	21.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			12.00000	12	21.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			843.00000	825	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			79.00000	82	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			54.00000	52	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,291.00000	2,309	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			7.00000	6	27.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,243.00000	4,263	27.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,239.00000	6,259	31.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,237.00000	8,258	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,814.00000	3,794	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,816.00000	2,795	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	2	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,825.00000	1,805	21.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			11.00000	12	21.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			882.00000	865	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			69.00000	71	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			57.00000	55	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,244.00000	2,262	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			7.00000	6	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,193.00000	4,213	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	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
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,189.00000	6,209	31.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,187.00000	8,208	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,014.00000	3,993	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,015.00000	2,995	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	1	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,022.00000	2,002	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			8.00000	8	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,050.00000	1,032	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			37.00000	38	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			71.00000	69	25.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			2,058.00000	2,076	25.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			8.00000	7	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,994.00000	4,014	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			3.00000	3	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,989.00000	6,009	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	34.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,988.00000	8,008	34.15	0.00	0	0.00

Total for Derivatives:								267,642,051.87	23,317	983,902.00
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Grand Total:								192,242,642,051.87	25,023,317	983,902.00
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