



Daily MTM Report

Daily summary for 05/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.90500	7.80000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.54000	8.43500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.97000	8.86500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.60000	8.49500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.03500	8.92000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.07000	8.94500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.62500	8.51500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14000	9.03500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.18700	9.09700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.56000	8.45500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			8.04000	7.90920		20.80	67,318,920.00	8,373	260,482.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		223.00000	296	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		214.00000	156	20.79	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		276.00000	358	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		167.00000	118	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		249.00000	326	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		190.00000	136	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		203.00000	267	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		243.00000	177	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		203.00000	267	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		243.00000	177	20.79	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		517.00000	626	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		58.00000	36	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		306.00000	392	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		147.00000	102	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		124.00000	161	21.71	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		415.00000	321	21.71	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		112.00000	146	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		453.00000	356	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		478.00000	583	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		69.00000	43	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		137.00000	178	21.40	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		378.00000	288	21.40	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		102.00000	133	22.31	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		493.00000	393	22.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		47.00000	61	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		838.00000	721	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		167.00000	216	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		307.00000	226	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		92.00000	120	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		533.00000	430	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		84.00000	109	22.91	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		575.00000	469	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		151.00000	196	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		342.00000	256	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		184.00000	241	20.80	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		275.00000	201	20.80	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 14/09/2009 Currency Future	7.60	Call			404.00000	503	20.77	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			95.00000	63	20.77	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			30.00000	38	26.23	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,071.00000	948	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			76.00000	99	23.21	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			617.00000	509	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			69.00000	90	23.51	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			660.00000	550	23.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			687.00000	805	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			27.00000	15	20.75	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			43.00000	56	25.02	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			884.00000	766	25.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			76.00000	99	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			617.00000	509	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			57.00000	74	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			748.00000	634	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			52.00000	67	24.42	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			793.00000	677	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			40.00000	51	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			930.00000	811	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			47.00000	61	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			838.00000	721	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			63.00000	81	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			704.00000	591	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			33.00000	42	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,024.00000	902	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			26.00000	32	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,166.00000	1,042	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			20.00000	25	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,311.00000	1,185	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			17.00000	21	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,408.00000	1,281	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			15.00000	18	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,506.00000	1,378	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			16.00000	19	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,457.00000	1,329	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			8.00000	11	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,749.00000	1,621	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	31.63	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,492.00000	2,362	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			6.00000	8	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,897.00000	1,768	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	5	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,144.00000	2,015	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			5.00000	7	30.47	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 14/09/2009 Currency Future	9.85	Put			1,946.00000	1,817	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			8.00000	10	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,798.00000	1,670	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			7.00000	9	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,848.00000	1,719	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			5.00000	7	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,996.00000	1,867	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			5.00000	7	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,996.00000	1,867	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			2.00000	3	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,343.00000	2,213	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	3	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,393.00000	2,263	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	2	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,443.00000	2,312	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	2	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,443.00000	2,312	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1.00000	2	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,592.00000	2,462	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,792.00000	2,661	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,041.00000	2,911	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	41.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,091.00000	4,960	41.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,941.00000	2,811	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,891.00000	2,761	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	32.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,842.00000	2,711	32.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1.00000	2	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,542.00000	2,412	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			2.00000	3	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,293.00000	2,163	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,692.00000	2,561	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,742.00000	2,611	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	4	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,194.00000	2,064	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			4.00000	6	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,045.00000	1,916	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	4	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,244.00000	2,114	31.11	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	10.55	Call			1.00000	2	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,642.00000	2,512	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,692.00000	2,561	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,941.00000	2,811	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	2	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,642.00000	2,512	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	3	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,393.00000	2,263	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			2.00000	3	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,293.00000	2,163	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			4.00000	5	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,095.00000	1,965	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,391.00000	3,260	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			9.00000	13	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,700.00000	1,573	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			8.00000	10	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,798.00000	1,670	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			6.00000	8	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,897.00000	1,768	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,492.00000	2,362	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			11.00000	14	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,651.00000	1,524	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			8.00000	11	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,749.00000	1,621	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			12.00000	15	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,603.00000	1,475	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	4	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,194.00000	2,064	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,991.00000	2,861	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	1	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,091.00000	2,961	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	4	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,244.00000	2,114	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	1	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,141.00000	3,011	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,241.00000	3,110	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,891.00000	2,761	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	1	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,141.00000	3,011	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,341.00000	3,210	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,991.00000	2,861	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	1	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,191.00000	3,061	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	5	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,144.00000	2,015	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	1	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,191.00000	3,061	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,291.00000	3,160	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,742.00000	2,611	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,241.00000	3,110	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,441.00000	3,310	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			22.00000	27	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,263.00000	1,137	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			13.00000	17	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,554.00000	1,427	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			11.00000	14	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,651.00000	1,524	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			24.00000	29	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,214.00000	1,089	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			15.00000	18	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,506.00000	1,378	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			19.00000	23	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,359.00000	1,233	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			13.00000	17	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,554.00000	1,427	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			5.00000	7	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,946.00000	1,817	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			4.00000	6	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,045.00000	1,916	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			20.00000	25	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,311.00000	1,185	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			9.00000	13	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,700.00000	1,573	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			26.00000	32	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,166.00000	1,042	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			28.00000	35	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,119.00000	995	26.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.10	Call			24.00000	29	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,214.00000	1,089	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,509.00000	4,640	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,009.00000	3,140	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,511.00000	1,641	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	1	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	38.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,491.00000	4,360	38.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,991.00000	5,860	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,491.00000	7,360	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,709.00000	4,840	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,209.00000	3,340	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,710.00000	1,841	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			337.00000	427	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			128.00000	87	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	38.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,291.00000	4,160	38.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	45.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,791.00000	5,660	45.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,291.00000	7,160	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,759.00000	4,890	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,259.00000	3,390	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,760.00000	1,891	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			370.00000	464	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			111.00000	74	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	37.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,241.00000	4,110	37.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	45.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,741.00000	5,610	45.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,241.00000	7,110	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			36.00000	46	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			977.00000	856	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			16.00000	19	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,457.00000	1,329	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,014.00000	1,144	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			5.00000	4	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			558.00000	669	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			49.00000	29	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,212.00000	1,342	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			3.00000	2	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			731.00000	852	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			22.00000	12	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,262.00000	1,392	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			3.00000	2	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			777.00000	899	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			18.00000	9	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,312.00000	1,442	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			2.00000	2	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			823.00000	947	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			14.00000	7	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,691.00000	3,560	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,691.00000	4,560	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	35.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,791.00000	3,660	35.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	40.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,791.00000	4,660	40.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,163.00000	1,292	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			4.00000	2	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,841.00000	3,710	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	40.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,841.00000	4,710	40.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,113.00000	1,243	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			4.00000	3	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			643.00000	759	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			33.00000	19	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			276.00000	358	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			167.00000	118	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	36.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,891.00000	3,760	36.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	40.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,891.00000	4,760	40.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,741.00000	3,610	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	40.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,741.00000	4,610	40.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,411.00000	1,541	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			2.00000	1	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			918.00000	1,045	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			9.00000	5	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,591.00000	3,460	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	39.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,591.00000	4,460	39.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,461.00000	1,591	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			2.00000	1	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			966.00000	1,094	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			7.00000	4	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,541.00000	3,410	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	39.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,541.00000	4,410	39.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,610.00000	1,741	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			1.00000	1	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,391.00000	4,260	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,660.00000	1,791	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	1	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	38.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,341.00000	4,210	38.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,560.00000	1,691	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			1.00000	1	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,064.00000	1,193	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			5.00000	3	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			600.00000	714	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			41.00000	24	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	38.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,441.00000	4,310	38.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,010.00000	2,140	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,991.00000	3,860	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,060.00000	2,190	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			36.00000	46	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			977.00000	856	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,941.00000	3,810	36.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,059.00000	4,190	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,059.00000	3,190	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,941.00000	5,810	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,959.00000	4,090	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,959.00000	3,090	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,960.00000	2,090	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			966.00000	1,094	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			7.00000	4	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	47.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,041.00000	5,910	47.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,909.00000	4,040	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,909.00000	3,040	32.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,910.00000	2,040	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	0	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	47.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,091.00000	5,960	47.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,809.00000	3,940	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,809.00000	2,940	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,810.00000	1,941	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,191.00000	6,060	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,659.00000	3,790	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,659.00000	2,790	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,341.00000	6,210	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,609.00000	3,740	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,609.00000	2,740	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,391.00000	6,260	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,509.00000	3,640	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,509.00000	2,640	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	31.98	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	11.40	Call			0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,491.00000	3,360	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	41.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,991.00000	4,860	41.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,491.00000	6,360	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,559.00000	3,690	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,559.00000	2,690	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	41.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,941.00000	4,810	41.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,441.00000	6,310	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,709.00000	3,840	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,709.00000	2,840	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,291.00000	6,160	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,009.00000	4,140	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,109.00000	4,240	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,109.00000	3,240	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,109.00000	2,240	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,113.00000	1,243	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			4.00000	3	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	46.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,891.00000	5,760	46.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,159.00000	4,290	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,159.00000	3,290	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,159.00000	2,290	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	46.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,841.00000	5,710	46.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			0.00000	3,990	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			0.00000	2,990	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			0.00000	1,990	30.20	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	6.05	Put		0.00000	0	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		0.00000	995	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	5	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	39.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		0.00000	4,510	39.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		0.00000	6,010	47.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.17930	8.04550		20.96	408,965.00	50	55,350.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		10.00000	12	35.73	852,000.00	71	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,964.00000	4,833	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		404.00000	471	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		408.00000	342	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		53.00000	61	30.21	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,558.00000	2,431	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		17.00000	20	34.95	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,272.00000	4,141	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		474.00000	550	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		329.00000	271	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		85.00000	96	28.06	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,940.00000	1,817	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		426.00000	496	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		381.00000	317	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		385.00000	447	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		439.00000	368	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		404.00000	471	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		408.00000	342	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		814.00000	920	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		119.00000	91	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		500.00000	579	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		304.00000	249	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		200.00000	231	23.60	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		954.00000	851	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		450.00000	523	20.64	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		354.00000	293	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		218.00000	252	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		873.00000	773	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		366.00000	424	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		471.00000	394	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		317.00000	367	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		572.00000	488	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		288.00000	334	21.98	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		643.00000	554	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		262.00000	304	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		717.00000	624	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		250.00000	290	22.58	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	8.55	Put			755.00000	660	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			275.00000	318	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			679.00000	589	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			349.00000	404	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			504.00000	424	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			333.00000	385	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			537.00000	456	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			450.00000	523	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			354.00000	293	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			349.00000	404	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			504.00000	424	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			317.00000	367	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			572.00000	488	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			275.00000	318	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			679.00000	589	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			302.00000	350	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			607.00000	520	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			302.00000	350	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			607.00000	520	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			113.00000	129	26.43	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,567.00000	1,449	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			250.00000	290	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			755.00000	660	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			239.00000	277	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			794.00000	697	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			239.00000	277	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			794.00000	697	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			209.00000	241	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			913.00000	812	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			228.00000	264	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			833.00000	735	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			778.00000	881	19.77	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			132.00000	102	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			183.00000	211	24.00	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,037.00000	932	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			175.00000	202	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,080.00000	973	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			183.00000	211	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,037.00000	932	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			191.00000	220	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			996.00000	891	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			218.00000	252	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			873.00000	773	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			168.00000	193	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,122.00000	1,014	24.41	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 14/12/2009 Currency Future	9.15	Call			148.00000	170	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,253.00000	1,141	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			131.00000	151	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,386.00000	1,271	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			122.00000	139	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,476.00000	1,360	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			117.00000	134	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,521.00000	1,404	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			131.00000	151	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,386.00000	1,271	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			109.00000	124	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,613.00000	1,495	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			142.00000	163	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,297.00000	1,184	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			117.00000	134	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,521.00000	1,404	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			91.00000	103	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,846.00000	1,724	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			72.00000	82	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,176.00000	2,053	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			80.00000	90	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,034.00000	1,911	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			88.00000	100	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,892.00000	1,770	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			88.00000	100	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,892.00000	1,770	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			77.00000	87	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,082.00000	1,958	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			61.00000	70	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,366.00000	2,241	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			57.00000	65	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,462.00000	2,336	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			55.00000	63	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,510.00000	2,384	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			51.00000	58	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,606.00000	2,479	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			45.00000	51	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,799.00000	2,672	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			38.00000	43	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,042.00000	2,914	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			39.00000	44	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,994.00000	2,865	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			42.00000	48	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,896.00000	2,768	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			64.00000	73	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,318.00000	2,194	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		59.00000	68	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,414.00000	2,288	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		50.00000	56	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,654.00000	2,527	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		46.00000	53	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,751.00000	2,623	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		45.00000	51	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,799.00000	2,672	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		69.00000	79	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,223.00000	2,099	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		74.00000	84	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,129.00000	2,005	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		53.00000	61	30.21	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,558.00000	2,431	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		48.00000	54	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,702.00000	2,575	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		74.00000	84	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,129.00000	2,005	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		36.00000	40	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,140.00000	3,011	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		37.00000	42	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,091.00000	2,962	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		32.00000	37	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,287.00000	3,157	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		34.00000	39	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,189.00000	3,060	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		17.00000	20	34.95	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,272.00000	4,141	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		27.00000	31	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,582.00000	3,451	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		29.00000	33	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,483.00000	3,353	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		22.00000	25	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,976.00000	3,845	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		16.00000	19	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,370.00000	4,240	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		11.00000	14	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,766.00000	4,635	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		8.00000	10	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,163.00000	5,031	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		23.00000	26	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,878.00000	3,747	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		12.00000	15	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,667.00000	4,536	35.40	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 14/12/2009 Currency Future	13.10	Call			9.00000	11	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,064.00000	4,932	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			154.00000	178	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,209.00000	1,098	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			98.00000	111	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,752.00000	1,632	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			21.00000	23	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,075.00000	3,944	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			8.00000	10	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,262.00000	5,130	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			105.00000	119	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,659.00000	1,540	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			69.00000	79	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,223.00000	2,099	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			31.00000	35	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,385.00000	3,255	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			14.00000	16	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,568.00000	4,437	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			200.00000	231	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			954.00000	851	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			24.00000	27	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,779.00000	3,648	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			6.00000	8	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,561.00000	5,428	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			15.00000	17	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,469.00000	4,338	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			9.00000	11	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,064.00000	4,932	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			6.00000	7	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,660.00000	5,528	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			26.00000	29	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,680.00000	3,550	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			11.00000	13	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,865.00000	4,734	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			7.00000	8	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,461.00000	5,329	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			19.00000	22	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,173.00000	4,043	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			11.00000	14	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,766.00000	4,635	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			7.00000	9	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,362.00000	5,230	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			126.00000	145	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,431.00000	1,315	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			82.00000	93	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,987.00000	1,864	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		25.00000	28	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,730.00000	3,599	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		17.00000	20	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,321.00000	4,190	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		10.00000	12	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,915.00000	4,783	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		6.00000	8	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,511.00000	5,379	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		24.00000	27	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,779.00000	3,648	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		137.00000	157	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,341.00000	1,227	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		38.00000	43	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,042.00000	2,914	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		26.00000	30	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,631.00000	3,501	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		18.00000	21	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,223.00000	4,092	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		11.00000	13	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,816.00000	4,684	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		154.00000	178	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,209.00000	1,098	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		21.00000	23	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,075.00000	3,944	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		94.00000	107	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,799.00000	1,678	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		40.00000	46	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,945.00000	2,817	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		28.00000	32	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,532.00000	3,402	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		20.00000	23	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,124.00000	3,994	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		8.00000	10	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,212.00000	5,081	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		583.00000	670	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		237.00000	191	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		32.00000	37	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,287.00000	3,157	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		613.00000	703	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		217.00000	174	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		191.00000	220	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		996.00000	891	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		33.00000	38	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,238.00000	3,109	32.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Call			24.00000	27	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,828.00000	3,697	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			644.00000	736	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			198.00000	157	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			142.00000	163	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,297.00000	1,184	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			31.00000	36	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,336.00000	3,206	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			23.00000	25	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,927.00000	3,796	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			14.00000	17	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,519.00000	4,387	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			5.00000	7	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,710.00000	5,578	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			23.00000	26	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,878.00000	3,747	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			5.00000	6	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,859.00000	5,727	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			5.00000	7	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,760.00000	5,627	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			24.00000	27	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,828.00000	3,697	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			15.00000	18	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,420.00000	4,289	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			6.00000	7	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,610.00000	5,478	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			4.00000	6	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,959.00000	5,826	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			583.00000	670	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			237.00000	191	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			26.00000	30	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,631.00000	3,501	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			11.00000	13	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,816.00000	4,684	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	6	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,009.00000	5,876	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			7.00000	9	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,411.00000	5,279	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			554.00000	639	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			259.00000	209	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			7.00000	9	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,312.00000	5,180	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			889.00000	1,000	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			94.00000	71	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			228.00000	264	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Put		833.00000	735	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		13.00000	15	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,617.00000	4,486	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		9.00000	11	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,014.00000	4,882	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		929.00000	1,041	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		83.00000	62	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		676.00000	771	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		180.00000	142	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		175.00000	202	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,080.00000	973	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		43.00000	49	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,848.00000	2,720	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		28.00000	32	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,532.00000	3,402	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		7.00000	9	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,312.00000	5,180	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		851.00000	960	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		106.00000	80	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,187.00000	1,312	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		41.00000	32	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		583.00000	670	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		237.00000	191	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,232.00000	1,358	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		37.00000	29	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		72.00000	82	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,176.00000	2,053	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,141.00000	1,265	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		46.00000	36	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		554.00000	639	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		259.00000	209	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		66.00000	76	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,271.00000	2,146	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		17.00000	20	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,321.00000	4,190	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,141.00000	1,265	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		46.00000	36	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,279.00000	1,406	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		33.00000	26	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,496.00000	4,629	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,997.00000	3,130	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,515.00000	1,644	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		19.00000	15	21.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,505.00000	7,372	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,746.00000	4,879	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,246.00000	3,380	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,756.00000	1,888	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			11.00000	8	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			527.00000	608	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			281.00000	229	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,256.00000	7,122	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			13.00000	15	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,617.00000	4,486	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,046.00000	3,180	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,051.00000	2,184	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	4	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,096.00000	1,219	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			50.00000	40	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,249.00000	2,383	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			4.00000	3	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			2.00000	3	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,557.00000	6,424	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	2	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,106.00000	6,972	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,296.00000	3,430	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,299.00000	2,432	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,325.00000	1,453	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			30.00000	24	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,206.00000	7,072	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,196.00000	3,330	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,200.00000	2,333	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			4.00000	4	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,305.00000	7,172	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,146.00000	3,280	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,150.00000	2,283	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,355.00000	7,222	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,396.00000	3,530	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,398.00000	2,532	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			3.00000	3	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,420.00000	1,548	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			24.00000	19	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,446.00000	3,580	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,448.00000	2,582	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	2	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,467.00000	1,596	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			22.00000	17	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	2	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,056.00000	6,922	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,596.00000	3,730	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,598.00000	2,731	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	2	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,611.00000	1,741	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			15.00000	12	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			743.00000	844	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			147.00000	114	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			82.00000	93	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,987.00000	1,864	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,906.00000	6,773	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,696.00000	3,830	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,697.00000	2,831	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,708.00000	1,839	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			12.00000	9	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,806.00000	6,673	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,746.00000	3,880	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,747.00000	2,881	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	1	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	2	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,756.00000	6,623	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,796.00000	3,929	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,797.00000	2,931	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.70	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 14/12/2009 Currency Future	6.25	Call			1,805.00000	1,937	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			9.00000	7	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	3	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,706.00000	6,573	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,646.00000	3,780	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,647.00000	2,781	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,659.00000	1,790	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			14.00000	11	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	2	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,856.00000	6,723	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,996.00000	4,129	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,001.00000	2,134	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			6.00000	5	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,051.00000	1,174	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			56.00000	44	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			2.00000	3	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,507.00000	6,374	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,096.00000	4,229	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,096.00000	3,230	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,100.00000	2,233	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			5.00000	4	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			30.00000	34	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,434.00000	3,304	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	4	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,407.00000	6,274	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			5.00000	6	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,909.00000	5,777	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	1	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,905.00000	7,771	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			21.00000	24	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,026.00000	3,895	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	1	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,005.00000	7,871	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,896.00000	4,029	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,897.00000	3,030	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,903.00000	2,035	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			7.00000	6	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			969.00000	1,083	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.15	Put			73.00000	54	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			4.00000	5	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,108.00000	5,976	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,105.00000	7,971	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			3.00000	5	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,208.00000	6,075	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,205.00000	8,071	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,846.00000	3,979	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,847.00000	2,980	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,854.00000	1,986	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			8.00000	7	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			929.00000	1,041	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			83.00000	62	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			4.00000	5	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,158.00000	6,026	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,155.00000	8,021	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			3.00000	4	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,357.00000	6,225	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,355.00000	8,221	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,405.00000	8,271	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,546.00000	3,680	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,548.00000	2,681	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,563.00000	1,693	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			17.00000	13	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			709.00000	807	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			163.00000	128	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			3.00000	3	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,457.00000	6,324	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,455.00000	8,321	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			3.00000	4	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,258.00000	6,125	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,255.00000	8,121	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			4,046.00000	4,179	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	34.42	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 14/12/2009 Currency Future	16.00	Call		0.00000	1	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,955.00000	7,821	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,196.00000	4,329	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		5.00000	6	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,809.00000	5,677	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,805.00000	7,671	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,946.00000	4,079	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,947.00000	3,080	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,952.00000	2,085	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		7.00000	5	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,010.00000	1,128	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		64.00000	49	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		4.00000	5	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,059.00000	5,926	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,055.00000	7,921	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,146.00000	4,279	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	1	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,855.00000	7,721	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.31710	8.18080		21.14	0.00	0	2,817.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		103.00000	113	29.38	12,769,000.00	113	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,972.00000	2,846	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		533.00000	598	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		552.00000	481	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		282.00000	314	23.85	35,482,000.00	113	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,251.00000	1,147	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		597.00000	669	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		466.00000	402	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		553.00000	621	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		522.00000	454	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		514.00000	576	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		583.00000	509	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		575.00000	645	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		494.00000	427	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		620.00000	694	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		439.00000	377	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		496.00000	554	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		615.00000	537	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		447.00000	499	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		716.00000	632	21.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.30	Call			62.00000	67	32.48	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,181.00000	4,050	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			417.00000	466	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			786.00000	699	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			189.00000	209	26.08	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,859.00000	1,742	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			390.00000	435	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			859.00000	768	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			403.00000	450	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			822.00000	733	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			479.00000	535	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			648.00000	568	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			463.00000	517	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			682.00000	600	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			432.00000	482	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			751.00000	665	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			377.00000	421	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			896.00000	803	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			364.00000	407	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			934.00000	840	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			330.00000	368	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,050.00000	951	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			300.00000	334	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,169.00000	1,067	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			320.00000	356	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,089.00000	989	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			341.00000	381	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,010.00000	913	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			258.00000	286	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,377.00000	1,269	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			243.00000	269	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,462.00000	1,352	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			223.00000	247	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,592.00000	1,479	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			236.00000	261	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,505.00000	1,394	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			211.00000	233	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,680.00000	1,566	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			211.00000	233	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,680.00000	1,566	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			85.00000	92	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,404.00000	3,275	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			217.00000	240	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,636.00000	1,522	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			185.00000	203	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,904.00000	1,786	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		171.00000	188	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,040.00000	1,921	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		151.00000	166	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,270.00000	2,149	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		167.00000	183	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,086.00000	1,966	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		180.00000	198	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,949.00000	1,831	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		180.00000	198	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,949.00000	1,831	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		163.00000	179	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,132.00000	2,012	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		163.00000	179	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,132.00000	2,012	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		135.00000	149	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,455.00000	2,332	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		132.00000	145	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,501.00000	2,378	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		139.00000	153	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,408.00000	2,286	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		129.00000	141	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,548.00000	2,424	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		119.00000	131	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,688.00000	2,564	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		106.00000	116	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,925.00000	2,799	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		94.00000	103	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,163.00000	3,036	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		96.00000	105	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,116.00000	2,988	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		101.00000	110	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,020.00000	2,893	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		99.00000	108	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,068.00000	2,941	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		114.00000	124	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,783.00000	2,657	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		116.00000	128	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,736.00000	2,611	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		108.00000	119	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,877.00000	2,751	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		103.00000	113	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,972.00000	2,846	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		111.00000	121	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,830.00000	2,704	29.01	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 15/03/2010 Currency Future	10.70	Call			122.00000	134	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,641.00000	2,517	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			129.00000	141	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,548.00000	2,424	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			116.00000	128	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,736.00000	2,611	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			92.00000	101	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,211.00000	3,084	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			87.00000	95	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,346.00000	3,217	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			90.00000	98	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,259.00000	3,131	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			90.00000	98	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,259.00000	3,131	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			88.00000	96	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,307.00000	3,179	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			79.00000	86	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,549.00000	3,419	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			86.00000	94	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,356.00000	3,227	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			76.00000	83	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,646.00000	3,516	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			83.00000	90	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,452.00000	3,323	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			81.00000	88	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,500.00000	3,371	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			200.00000	220	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,769.00000	1,653	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			171.00000	188	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,040.00000	1,921	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			155.00000	170	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,224.00000	2,103	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			147.00000	162	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,316.00000	2,194	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			55.00000	60	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,424.00000	4,293	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			229.00000	254	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,548.00000	1,437	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			81.00000	88	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,500.00000	3,371	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			35.00000	38	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,554.00000	5,421	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			250.00000	277	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,419.00000	1,310	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			114.00000	124	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,783.00000	2,657	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		37.00000	40	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,406.00000	5,273	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		265.00000	295	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,335.00000	1,228	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		38.00000	41	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,307.00000	5,174	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		274.00000	304	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,293.00000	1,187	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		101.00000	110	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,020.00000	2,893	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		39.00000	42	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,258.00000	5,125	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		291.00000	324	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,210.00000	1,107	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		40.00000	44	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,159.00000	5,027	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		73.00000	80	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,743.00000	3,613	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		32.00000	34	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,801.00000	5,667	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		205.00000	226	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,724.00000	1,609	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		78.00000	85	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,597.00000	3,468	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		75.00000	81	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,694.00000	3,564	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		32.00000	35	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,751.00000	5,618	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		73.00000	80	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,743.00000	3,613	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		71.00000	77	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,840.00000	3,710	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		68.00000	74	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,937.00000	3,807	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		30.00000	32	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,999.00000	5,865	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		194.00000	214	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,814.00000	1,697	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		92.00000	101	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,211.00000	3,084	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		75.00000	81	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,694.00000	3,564	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		72.00000	78	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,791.00000	3,661	31.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.00	Call		31.00000	34	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,850.00000	5,717	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		33.00000	36	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,653.00000	5,519	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		258.00000	286	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,377.00000	1,269	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		37.00000	41	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,356.00000	5,224	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		353.00000	393	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		972.00000	876	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		42.00000	46	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,061.00000	4,929	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		320.00000	356	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,089.00000	989	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		125.00000	138	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,595.00000	2,471	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		99.00000	108	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,068.00000	2,941	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		40.00000	43	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,209.00000	5,076	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		111.00000	121	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,830.00000	2,704	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		88.00000	96	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,307.00000	3,179	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		36.00000	39	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,455.00000	5,322	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		132.00000	145	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,501.00000	2,378	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		125.00000	138	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,595.00000	2,471	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		41.00000	45	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,110.00000	4,978	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		310.00000	345	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,129.00000	1,028	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		35.00000	38	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,504.00000	5,371	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		43.00000	47	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,012.00000	4,880	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		143.00000	157	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,362.00000	2,240	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		45.00000	50	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,865.00000	4,732	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		147.00000	162	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,316.00000	2,194	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		46.00000	51	33.59	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	12.95	Put		4,816.00000	4,684	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		48.00000	53	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,718.00000	4,586	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		159.00000	174	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,178.00000	2,057	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		151.00000	166	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,270.00000	2,149	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		47.00000	52	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,767.00000	4,635	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		175.00000	193	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,995.00000	1,876	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		56.00000	61	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,376.00000	4,244	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		194.00000	214	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,814.00000	1,697	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		59.00000	64	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,278.00000	4,147	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		644.00000	721	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		413.00000	354	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		60.00000	66	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,229.00000	4,099	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		167.00000	183	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,086.00000	1,966	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		159.00000	174	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,178.00000	2,057	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		52.00000	56	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,571.00000	4,439	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		189.00000	209	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,859.00000	1,742	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		58.00000	63	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,327.00000	4,196	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		668.00000	748	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		388.00000	331	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		205.00000	226	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,724.00000	1,609	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		805.00000	896	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		274.00000	229	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		236.00000	261	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,505.00000	1,394	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		60.00000	66	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,229.00000	4,099	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		834.00000	928	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		254.00000	211	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		865.00000	961	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		234.00000	194	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.35	Call			250.00000	277	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,419.00000	1,310	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			63.00000	69	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,132.00000	4,001	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			897.00000	995	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			216.00000	178	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,531.00000	4,667	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,036.00000	3,172	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	5	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,576.00000	1,703	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			45.00000	36	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			53.00000	58	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,522.00000	4,390	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			14.00000	16	36.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,484.00000	7,349	36.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,781.00000	4,917	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,285.00000	3,420	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	3	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,807.00000	1,938	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			26.00000	21	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			16.00000	18	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,235.00000	7,101	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,032.00000	1,139	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			151.00000	122	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			291.00000	324	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,210.00000	1,107	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			274.00000	304	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,293.00000	1,187	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			217.00000	240	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,636.00000	1,522	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			69.00000	75	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,889.00000	3,758	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,086.00000	3,222	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			5.00000	5	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,095.00000	2,230	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			15.00000	13	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,186.00000	1,304	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			105.00000	87	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			67.00000	72	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,986.00000	3,855	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			44.00000	48	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,963.00000	4,830	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,235.00000	3,371	27.59	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	4.95	Put		4.00000	4	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,243.00000	2,379	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		13.00000	12	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,311.00000	1,433	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		80.00000	66	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,293.00000	2,428	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		12.00000	11	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,354.00000	1,477	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		73.00000	60	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,334.00000	3,470	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,342.00000	2,478	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	10	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,398.00000	1,522	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		67.00000	54	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		694.00000	776	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		363.00000	309	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,136.00000	3,271	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		5.00000	4	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,145.00000	2,280	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		14.00000	13	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,227.00000	1,347	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		96.00000	79	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,434.00000	3,570	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	3	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,441.00000	2,577	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		10.00000	10	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,486.00000	1,612	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		55.00000	45	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		748.00000	834	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		317.00000	267	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,484.00000	3,620	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		3.00000	2	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,491.00000	2,626	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		10.00000	9	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,530.00000	1,657	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		50.00000	40	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		776.00000	864	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		295.00000	247	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		65.00000	70	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,084.00000	3,953	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,633.00000	3,769	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	2	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,639.00000	2,775	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		8.00000	8	24.42	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 15/03/2010 Currency Future	6.55	Call		1,667.00000	1,796	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		36.00000	29	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		45.00000	49	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,914.00000	4,781	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,683.00000	3,819	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	2	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,689.00000	2,825	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		8.00000	7	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,713.00000	1,843	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		33.00000	26	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,782.00000	3,919	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	1	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,788.00000	2,924	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		7.00000	7	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		963.00000	1,066	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		182.00000	148	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,733.00000	3,869	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		2.00000	2	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,738.00000	2,874	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		8.00000	7	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,760.00000	1,890	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		29.00000	23	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		929.00000	1,030	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		199.00000	163	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,583.00000	3,719	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	2	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,590.00000	2,725	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		9.00000	8	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,621.00000	1,750	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		40.00000	32	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,832.00000	3,968	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		2.00000	1	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,838.00000	2,973	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		7.00000	6	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,854.00000	1,985	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		23.00000	18	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		997.00000	1,102	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		166.00000	135	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,982.00000	4,118	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,987.00000	3,122	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		6.00000	5	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,997.00000	2,132	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		16.00000	15	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,105.00000	1,221	19.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.20	Put		124.00000	103	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,082.00000	4,218	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		54.00000	59	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,473.00000	4,342	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		30.00000	33	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,949.00000	5,816	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		12.00000	13	37.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,931.00000	7,796	37.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		29.00000	32	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,048.00000	5,914	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		11.00000	13	37.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,030.00000	7,896	37.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,882.00000	4,018	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,887.00000	3,023	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		7.00000	6	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,901.00000	2,033	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		21.00000	16	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		28.00000	31	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,147.00000	6,013	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		11.00000	12	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,130.00000	7,995	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		26.00000	29	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,245.00000	6,112	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		10.00000	12	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,229.00000	8,094	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		27.00000	30	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,196.00000	6,063	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		10.00000	12	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,180.00000	8,045	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		24.00000	27	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,394.00000	6,260	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		9.00000	11	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,378.00000	8,244	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		24.00000	26	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,443.00000	6,309	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		9.00000	10	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,428.00000	8,293	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,533.00000	3,669	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	2	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,540.00000	2,676	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		9.00000	9	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		23.00000	26	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,492.00000	6,359	36.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.65	Call			9.00000	10	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,478.00000	8,343	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			26.00000	28	36.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,295.00000	6,161	36.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			10.00000	11	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,279.00000	8,144	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,032.00000	4,168	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,046.00000	2,181	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			15.00000	14	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,145.00000	1,262	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			114.00000	95	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			66.00000	71	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,035.00000	3,904	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			12.00000	13	37.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,981.00000	7,846	37.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,131.00000	4,268	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			31.00000	33	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,900.00000	5,766	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			12.00000	14	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,881.00000	7,747	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,181.00000	4,318	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,185.00000	3,321	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			4.00000	4	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,194.00000	2,329	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			13.00000	12	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,269.00000	1,390	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			88.00000	73	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			12.00000	14	37.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,832.00000	7,697	37.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,932.00000	4,068	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,937.00000	3,073	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			6.00000	6	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,949.00000	2,083	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			18.00000	15	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			1,068.00000	1,180	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			138.00000	113	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			28.00000	31	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,098.00000	5,964	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			11.00000	13	37.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,080.00000	7,945	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.45110		8.31120		21.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.15	Call			122.00000	132	30.40	23,892,000.00	181	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,961.00000	3,831	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			658.00000	726	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			646.00000	575	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			364.00000	400	23.86	72,400,000.00	181	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,453.00000	1,349	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			699.00000	771	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			588.00000	520	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			890.00000	977	19.89	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			379.00000	326	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			678.00000	748	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			617.00000	547	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			402.00000	442	23.32	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,291.00000	1,191	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			639.00000	705	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			678.00000	604	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			720.00000	794	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			559.00000	493	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			604.00000	665	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			742.00000	663	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			555.00000	611	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			843.00000	760	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			525.00000	578	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			913.00000	827	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			497.00000	547	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			985.00000	896	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			510.00000	562	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			949.00000	861	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			587.00000	646	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			775.00000	695	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			570.00000	628	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			809.00000	727	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			539.00000	594	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			878.00000	793	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			483.00000	532	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,022.00000	931	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			446.00000	491	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,135.00000	1,040	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			471.00000	518	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,059.00000	967	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			435.00000	478	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,173.00000	1,077	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			413.00000	454	23.19	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,252.00000	1,153	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			423.00000	466	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,212.00000	1,115	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		458.00000	504	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,097.00000	1,003	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		347.00000	380	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,536.00000	1,429	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		323.00000	354	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,662.00000	1,553	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		339.00000	371	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,577.00000	1,470	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		309.00000	338	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,747.00000	1,637	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		331.00000	363	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,620.00000	1,511	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		132.00000	143	29.86	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,721.00000	3,592	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		316.00000	346	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,705.00000	1,595	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		276.00000	302	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,965.00000	1,851	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		259.00000	283	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,098.00000	1,982	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		233.00000	255	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,322.00000	2,204	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		254.00000	277	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,143.00000	2,026	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		270.00000	295	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,009.00000	1,894	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		364.00000	400	23.86	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,453.00000	1,349	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		789.00000	868	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		478.00000	417	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		302.00000	330	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,790.00000	1,679	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		289.00000	315	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,877.00000	1,764	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		265.00000	289	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,054.00000	1,938	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		244.00000	266	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,233.00000	2,115	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		113.00000	122	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,202.00000	4,071	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		765.00000	843	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		504.00000	442	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		295.00000	323	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,834.00000	1,722	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Call			282.00000	309	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,921.00000	1,807	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			249.00000	271	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,188.00000	2,070	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			239.00000	260	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,277.00000	2,159	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			111.00000	121	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,250.00000	4,119	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			289.00000	315	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,877.00000	1,764	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			244.00000	266	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,233.00000	2,115	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			223.00000	245	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,412.00000	2,294	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			105.00000	114	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,394.00000	4,263	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			270.00000	295	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,009.00000	1,894	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			239.00000	260	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,277.00000	2,159	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			228.00000	250	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,367.00000	2,249	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			219.00000	239	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,457.00000	2,338	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			210.00000	229	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,548.00000	2,428	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			100.00000	109	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,539.00000	4,408	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			295.00000	323	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,834.00000	1,722	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			107.00000	116	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,346.00000	4,215	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			918.00000	1,006	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			356.00000	305	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			355.00000	390	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,494.00000	1,389	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			282.00000	309	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,921.00000	1,807	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			946.00000	1,036	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			334.00000	285	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			302.00000	330	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,790.00000	1,679	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			120.00000	130	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,009.00000	3,879	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			974.00000	1,067	19.57	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 14/06/2010 Currency Future	7.65	Put		313.00000	266	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		373.00000	410	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,412.00000	1,309	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		355.00000	390	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,494.00000	1,389	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		118.00000	128	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,057.00000	3,927	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,004.00000	1,099	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		293.00000	247	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		383.00000	420	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,371.00000	1,269	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,562.00000	4,701	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	0	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,071.00000	3,210	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		10.00000	9	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,644.00000	1,771	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		83.00000	70	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		165.00000	180	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,104.00000	2,979	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		65.00000	70	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,004.00000	5,869	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		42.00000	46	36.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,481.00000	7,345	36.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,811.00000	4,951	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,319.00000	3,458	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		8.00000	7	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,865.00000	1,996	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		54.00000	45	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		182.00000	198	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,871.00000	2,747	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		109.00000	118	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,298.00000	4,167	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		69.00000	75	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,758.00000	5,624	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		45.00000	49	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,234.00000	7,098	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,163.00000	1,273	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		202.00000	172	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		392.00000	431	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,331.00000	1,230	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		339.00000	371	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,577.00000	1,470	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		134.00000	145	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,673.00000	3,544	29.75	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 14/06/2010 Currency Future	5.20	Call			3,121.00000	3,260	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			10.00000	9	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,144.00000	2,281	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			33.00000	30	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,274.00000	1,391	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			163.00000	140	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			168.00000	183	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,057.00000	2,932	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			87.00000	94	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,976.00000	4,843	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,337.00000	2,475	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			26.00000	23	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,433.00000	1,555	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			122.00000	104	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			128.00000	138	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,817.00000	3,687	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			92.00000	100	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,781.00000	4,649	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			159.00000	173	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,198.00000	3,072	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			115.00000	124	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,154.00000	4,023	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			83.00000	90	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,122.00000	4,989	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,369.00000	3,508	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	7	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,386.00000	2,523	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	22	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,475.00000	1,597	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			113.00000	96	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			813.00000	894	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			452.00000	393	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			154.00000	167	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,292.00000	3,166	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			81.00000	87	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,219.00000	5,086	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,220.00000	3,359	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			9.00000	8	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,241.00000	2,378	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			29.00000	27	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,353.00000	1,472	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			141.00000	121	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			742.00000	818	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			531.00000	467	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			214.00000	234	27.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,503.00000	2,383	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		146.00000	158	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,435.00000	3,307	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		77.00000	83	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,366.00000	5,232	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,170.00000	3,309	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		9.00000	8	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,192.00000	2,329	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		31.00000	28	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,313.00000	1,431	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		152.00000	130	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		143.00000	156	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,482.00000	3,354	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		103.00000	112	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,442.00000	4,311	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		76.00000	82	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,415.00000	5,281	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		205.00000	225	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,594.00000	2,473	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		141.00000	153	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,530.00000	3,402	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		102.00000	111	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,491.00000	4,359	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		75.00000	81	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,464.00000	5,330	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		151.00000	164	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,340.00000	3,213	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		79.00000	86	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,268.00000	5,135	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,418.00000	3,558	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		7.00000	6	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,434.00000	2,572	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		23.00000	21	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,516.00000	1,640	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		105.00000	89	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		838.00000	921	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		427.00000	370	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		233.00000	255	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,322.00000	2,204	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		156.00000	170	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,245.00000	3,119	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		82.00000	89	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,171.00000	5,037	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,468.00000	3,607	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	6	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 14/06/2010 Currency Future	5.85	Call			2,483.00000	2,620	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			22.00000	19	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,558.00000	1,683	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			97.00000	82	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			864.00000	949	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			403.00000	348	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,517.00000	3,657	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			6.00000	6	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,532.00000	2,669	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			20.00000	18	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,601.00000	1,727	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			90.00000	76	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			162.00000	177	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,151.00000	3,026	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			117.00000	126	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,106.00000	3,975	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			84.00000	91	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,073.00000	4,940	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,666.00000	3,806	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			5.00000	5	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,678.00000	2,816	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			17.00000	15	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,731.00000	1,860	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			70.00000	59	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			172.00000	187	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,010.00000	2,886	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			88.00000	96	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,927.00000	4,794	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,716.00000	3,856	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			5.00000	5	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,727.00000	2,865	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			16.00000	14	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,776.00000	1,905	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			64.00000	54	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			175.00000	191	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,964.00000	2,840	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			124.00000	134	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,913.00000	3,783	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			89.00000	97	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,878.00000	4,746	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,766.00000	3,905	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			5.00000	4	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,776.00000	2,914	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			15.00000	13	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,820.00000	1,950	19.61	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	6.55	Put		59.00000	49	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,034.00000	1,131	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		273.00000	230	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		178.00000	195	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,917.00000	2,793	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		126.00000	136	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,865.00000	3,735	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		91.00000	99	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,830.00000	4,698	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,816.00000	3,955	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	4	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,825.00000	2,963	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		14.00000	12	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,065.00000	1,164	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		254.00000	213	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,617.00000	3,756	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		6.00000	5	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,629.00000	2,767	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		18.00000	16	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,687.00000	1,815	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		76.00000	64	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		60.00000	66	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,249.00000	6,115	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		148.00000	161	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,387.00000	3,260	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		59.00000	65	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,298.00000	6,164	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		59.00000	64	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,347.00000	6,213	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,015.00000	4,154	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		3.00000	2	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,022.00000	3,161	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		11.00000	10	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,048.00000	2,185	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		37.00000	34	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,198.00000	1,312	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		186.00000	161	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		98.00000	107	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,587.00000	4,456	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		64.00000	69	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,053.00000	5,918	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,064.00000	4,203	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		3.00000	2	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,096.00000	2,233	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		35.00000	32	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 14/06/2010 Currency Future	7.25	Call			1,235.00000	1,351	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			174.00000	150	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			37.00000	41	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,976.00000	7,839	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,965.00000	4,104	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			4.00000	3	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,973.00000	3,111	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			11.00000	10	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,002.00000	2,137	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			41.00000	36	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			63.00000	68	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,102.00000	5,967	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			36.00000	40	36.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,075.00000	7,938	36.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,865.00000	4,005	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			4.00000	4	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,874.00000	3,013	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			13.00000	11	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,910.00000	2,042	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			49.00000	41	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,097.00000	1,198	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			236.00000	197	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			61.00000	67	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,200.00000	6,066	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			35.00000	39	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,173.00000	8,038	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			33.00000	37	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,272.00000	8,136	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			34.00000	38	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,223.00000	8,087	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			205.00000	225	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,594.00000	2,473	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			102.00000	111	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,491.00000	4,359	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			57.00000	62	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,446.00000	6,311	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			31.00000	35	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,420.00000	8,284	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			57.00000	62	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,446.00000	6,311	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,567.00000	3,707	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			6.00000	5	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,580.00000	2,718	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			19.00000	17	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			201.00000	220	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 14/06/2010 Currency Future	10.75	Put		2,640.00000	2,519	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		56.00000	61	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,495.00000	6,360	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		30.00000	34	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,469.00000	8,333	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		197.00000	215	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,686.00000	2,564	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		55.00000	60	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,544.00000	6,409	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		30.00000	33	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,518.00000	8,382	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		32.00000	36	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,321.00000	8,185	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		37.00000	40	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,026.00000	7,889	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,114.00000	4,253	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		3.00000	2	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		66.00000	71	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,955.00000	5,820	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		38.00000	41	36.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,927.00000	7,790	36.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,163.00000	4,303	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		67.00000	72	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,905.00000	5,771	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		38.00000	42	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,877.00000	7,740	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.63380	13.36630		17.88	3,272,112.00	240	25,295.00
£ / R On 14/09/2009 Currency Future	13.35	Call		320.00000	485	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		303.00000	201	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		405.00000	587	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		239.00000	153	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		468.00000	659	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		202.00000	126	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		571.00000	776	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		155.00000	92	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		501.00000	697	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		185.00000	113	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		607.00000	816	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		141.00000	82	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		683.00000	900	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		117.00000	66	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		536.00000	736	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		169.00000	102	18.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Call			405.00000	587	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			239.00000	153	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			319.00000	485	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			303.00000	201	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			280.00000	423	18.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			364.00000	240	18.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			245.00000	366	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			429.00000	282	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			229.00000	340	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			463.00000	306	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			262.00000	394	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			395.00000	260	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			299.00000	454	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			333.00000	220	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			347.00000	518	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			280.00000	184	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			436.00000	622	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			220.00000	139	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			468.00000	659	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			202.00000	126	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			607.00000	816	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			141.00000	82	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			375.00000	552	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			259.00000	168	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			214.00000	314	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			498.00000	330	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			299.00000	454	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			333.00000	220	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			436.00000	622	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			220.00000	139	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			722.00000	942	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			106.00000	59	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			645.00000	858	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			128.00000	74	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			214.00000	314	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			498.00000	330	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			119.00000	175	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			852.00000	642	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			176.00000	259	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			609.00000	425	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			154.00000	227	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			688.00000	493	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			164.00000	242	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			648.00000	459	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			154.00000	227	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	13.90	Put		688.00000	493	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		127.00000	187	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		810.00000	603	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		98.00000	145	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		982.00000	761	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		104.00000	154	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		938.00000	720	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		119.00000	175	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		852.00000	642	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		87.00000	128	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,070.00000	844	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		77.00000	113	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,160.00000	929	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		72.00000	106	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,206.00000	972	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		92.00000	136	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,026.00000	802	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		48.00000	70	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,532.00000	1,286	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		37.00000	53	23.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,771.00000	1,519	23.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		23.00000	32	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,256.00000	1,998	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		29.00000	41	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,012.00000	1,757	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		32.00000	45	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,915.00000	1,661	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		35.00000	50	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,819.00000	1,566	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		48.00000	70	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,532.00000	1,286	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		64.00000	94	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,298.00000	1,060	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		54.00000	79	22.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,438.00000	1,195	22.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		37.00000	53	23.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,771.00000	1,519	23.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		41.00000	59	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,675.00000	1,425	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		46.00000	66	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,579.00000	1,332	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		39.00000	56	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,723.00000	1,472	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		43.00000	62	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,627.00000	1,379	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Call			51.00000	74	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,485.00000	1,240	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			46.00000	66	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,579.00000	1,332	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			30.00000	43	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,964.00000	1,709	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			33.00000	47	24.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,867.00000	1,614	24.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			57.00000	83	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,391.00000	1,149	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			29.00000	41	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,012.00000	1,757	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			23.00000	32	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,256.00000	1,998	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			26.00000	37	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,110.00000	1,853	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			22.00000	30	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,305.00000	2,046	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			21.00000	29	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,354.00000	2,095	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			25.00000	35	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,158.00000	1,901	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			81.00000	120	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,115.00000	886	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			19.00000	26	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,453.00000	2,192	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			60.00000	88	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,344.00000	1,105	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			51.00000	74	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,485.00000	1,240	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			27.00000	39	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,061.00000	1,805	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			92.00000	136	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,026.00000	802	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			135.00000	199	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			769.00000	566	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			144.00000	213	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			728.00000	529	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			111.00000	164	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			895.00000	681	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			68.00000	100	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,252.00000	1,016	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			30.00000	43	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,964.00000	1,709	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			17.00000	24	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.90	Put		2,551.00000	2,290	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		27.00000	39	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,061.00000	1,805	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		19.00000	26	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,453.00000	2,192	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		17.00000	24	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,551.00000	2,290	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		16.00000	22	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,650.00000	2,388	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		15.00000	20	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,748.00000	2,486	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		39.00000	56	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,723.00000	1,472	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		24.00000	33	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,207.00000	1,949	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		20.00000	27	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,403.00000	2,144	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		24.00000	33	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,207.00000	1,949	25.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		18.00000	25	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,502.00000	2,241	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		17.00000	23	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,600.00000	2,339	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		15.00000	21	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,699.00000	2,437	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		81.00000	120	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,115.00000	886	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		13.00000	17	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,946.00000	2,683	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		111.00000	164	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		895.00000	681	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		60.00000	88	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,344.00000	1,105	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		35.00000	50	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,819.00000	1,566	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		64.00000	94	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,298.00000	1,060	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		188.00000	276	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		571.00000	392	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		164.00000	242	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		648.00000	459	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		127.00000	187	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		810.00000	603	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		68.00000	100	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,252.00000	1,016	21.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.80	Call			176.00000	259	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			609.00000	425	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			201.00000	294	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			534.00000	361	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			87.00000	128	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,070.00000	844	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			229.00000	340	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			463.00000	306	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,266.00000	5,534	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,766.00000	4,034	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	1	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,276.00000	2,541	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			9.00000	7	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			845.00000	1,077	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			78.00000	43	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			8.00000	10	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,741.00000	3,476	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	36.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,236.00000	4,970	36.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	41.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,735.00000	6,468	41.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,716.00000	5,984	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,216.00000	4,484	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,721.00000	2,987	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			5.00000	4	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,251.00000	1,509	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			35.00000	25	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			10.00000	13	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,294.00000	3,029	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	5	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,787.00000	4,521	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	2	39.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,285.00000	6,018	39.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,966.00000	6,234	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,466.00000	4,734	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,970.00000	3,236	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			4.00000	2	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,492.00000	1,753	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			25.00000	19	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			12.00000	16	29.25	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	16.40	Put		3,045.00000	2,782	29.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		4.00000	6	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,538.00000	4,272	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	2	39.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,035.00000	5,768	39.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		803.00000	1,030	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		87.00000	46	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		930.00000	1,172	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		63.00000	38	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		762.00000	986	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		96.00000	52	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		973.00000	1,219	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		57.00000	36	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		887.00000	1,124	19.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		71.00000	40	19.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		645.00000	858	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		128.00000	74	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		762.00000	986	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		96.00000	52	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,466.00000	3,735	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	1	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,473.00000	2,739	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		7.00000	5	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		8.00000	11	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,542.00000	3,277	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		2.00000	3	37.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,536.00000	5,269	37.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		1.00000	1	44.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,535.00000	7,267	44.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,366.00000	4,634	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,367.00000	3,635	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		0.00000	1	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,374.00000	2,640	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		8.00000	6	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,395.00000	1,655	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		29.00000	21	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		8.00000	10	31.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		3,642.00000	3,376	31.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		2.00000	3	37.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		5,636.00000	5,369	37.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		1.00000	1	44.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		7,635.00000	7,367	44.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		4,266.00000	4,534	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	35.56	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 14/09/2009 Currency Future	10.10	Call			3,267.00000	3,535	33.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	33.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,299.00000	1,557	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			33.00000	24	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,736.00000	5,469	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	44.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,735.00000	7,467	44.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,217.00000	3,485	33.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	2	33.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,226.00000	2,491	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			10.00000	7	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			7.00000	9	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,791.00000	3,525	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,786.00000	5,519	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	44.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,785.00000	7,517	44.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,066.00000	4,334	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,069.00000	3,336	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			3.00000	2	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,079.00000	2,343	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			12.00000	9	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,109.00000	1,364	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			43.00000	30	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			7.00000	8	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			3,940.00000	3,675	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			5,935.00000	5,668	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	45.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			7,935.00000	7,667	45.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,966.00000	4,234	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,980.00000	2,244	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			14.00000	10	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			1,017.00000	1,267	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			51.00000	34	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			6.00000	8	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,040.00000	3,774	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,035.00000	7,767	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,916.00000	4,184	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,920.00000	3,186	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.45	Put		4.00000	3	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,931.00000	2,195	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		15.00000	11	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		6.00000	8	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,090.00000	3,824	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		2.00000	2	39.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,085.00000	5,818	39.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	46.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,085.00000	7,817	46.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,866.00000	4,134	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,870.00000	3,137	32.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		4.00000	3	32.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,882.00000	2,146	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		16.00000	12	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		6.00000	8	33.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,140.00000	3,874	33.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		2.00000	2	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,135.00000	5,868	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	46.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,135.00000	7,867	46.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,771.00000	3,037	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		5.00000	3	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,784.00000	2,047	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		18.00000	14	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		5.00000	7	34.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,239.00000	3,973	34.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		1.00000	2	39.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,235.00000	5,968	39.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	46.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,234.00000	7,967	46.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,816.00000	4,084	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,821.00000	3,087	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		4.00000	3	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,833.00000	2,097	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		17.00000	13	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		6.00000	7	33.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,189.00000	3,924	33.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		2.00000	2	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,185.00000	5,918	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	46.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,185.00000	7,917	46.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		4,016.00000	4,284	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	35.56	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 14/09/2009 Currency Future	10.35	Call			3,020.00000	3,286	32.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			3.00000	2	32.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			2,029.00000	2,293	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			13.00000	10	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,062.00000	1,315	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			46.00000	32	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			7.00000	8	33.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			3,990.00000	3,724	33.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			2.00000	2	38.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			5,985.00000	5,718	38.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	45.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			7,985.00000	7,717	45.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,166.00000	4,434	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,168.00000	3,436	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			1.00000	2	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,177.00000	2,442	28.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			11.00000	8	28.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,204.00000	1,460	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			37.00000	26	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			7.00000	9	32.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,841.00000	3,575	32.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	2	38.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,835.00000	5,568	38.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	45.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,835.00000	7,567	45.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,416.00000	4,684	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,417.00000	3,685	34.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	1	34.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,424.00000	2,689	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			8.00000	6	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,443.00000	1,704	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			27.00000	20	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			8.00000	11	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,592.00000	3,327	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	3	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,586.00000	5,319	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	44.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,585.00000	7,317	44.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,566.00000	4,834	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,566.00000	3,835	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	1	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,573.00000	2,838	30.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.80	Put			6.00000	5	30.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,589.00000	1,851	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			22.00000	17	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			9.00000	12	30.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,443.00000	3,178	30.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	3	37.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,436.00000	5,169	37.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	43.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,435.00000	7,167	43.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,616.00000	4,884	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,616.00000	3,885	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	1	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,622.00000	2,888	30.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			6.00000	4	30.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,637.00000	1,900	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			21.00000	16	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			9.00000	12	30.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,393.00000	3,128	30.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	3	37.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,386.00000	5,119	37.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	43.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,385.00000	7,117	43.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,316.00000	4,584	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,317.00000	3,585	33.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	33.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			2,325.00000	2,590	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			9.00000	6	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,347.00000	1,606	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			31.00000	22	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			8.00000	10	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,691.00000	3,426	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			2.00000	3	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,686.00000	5,419	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	44.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,685.00000	7,417	44.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	3,984	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	1	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	1,998	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			0.00000	15	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	7	34.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			0.00000	4,023	34.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	1	46.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			0.00000	8,017	46.70	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 14/12/2009 Currency Future			13.86720	13.59390		18.06	4,215,628.80	304	14,613.00
£ / R On 14/12/2009 Currency Future	13.00	Call		896.00000	1,082	16.87	153,644,000.00	142	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		302.00000	215	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		585.00000	724	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		592.00000	457	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		677.00000	832	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		483.00000	364	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		727.00000	890	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		434.00000	323	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		781.00000	951	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		387.00000	284	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		808.00000	982	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		364.00000	265	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		866.00000	1,048	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		322.00000	231	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		653.00000	804	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		509.00000	387	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		566.00000	699	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		622.00000	482	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		512.00000	629	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		718.00000	562	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		495.00000	607	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		751.00000	589	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		529.00000	652	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		685.00000	534	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		547.00000	675	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		653.00000	508	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		566.00000	699	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		622.00000	482	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		630.00000	777	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		536.00000	409	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		677.00000	832	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		483.00000	364	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		702.00000	860	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		458.00000	343	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		781.00000	951	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		387.00000	284	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		808.00000	982	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		364.00000	265	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		837.00000	1,015	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		343.00000	248	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		495.00000	607	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		751.00000	589	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		547.00000	675	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		653.00000	508	17.85	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 14/12/2009 Currency Future	13.60	Call			585.00000	724	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			592.00000	457	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			653.00000	804	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			509.00000	387	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			607.00000	750	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			563.00000	433	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			529.00000	652	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			685.00000	534	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			837.00000	1,015	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			343.00000	248	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			927.00000	1,117	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			283.00000	199	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			585.00000	724	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			592.00000	457	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			369.00000	452	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,075.00000	885	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			448.00000	550	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			854.00000	682	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			434.00000	532	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			890.00000	715	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			434.00000	532	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			890.00000	715	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			420.00000	515	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			926.00000	747	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			381.00000	467	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,037.00000	850	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			335.00000	411	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,191.00000	993	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			357.00000	438	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,113.00000	920	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			346.00000	424	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,152.00000	957	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			325.00000	398	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,231.00000	1,031	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			254.00000	310	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,560.00000	1,343	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			262.00000	320	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,518.00000	1,303	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			305.00000	373	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,311.00000	1,106	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			287.00000	351	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,393.00000	1,184	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			270.00000	330	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,476.00000	1,263	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			240.00000	292	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Put			1,646.00000	1,425	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			226.00000	275	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,732.00000	1,508	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			214.00000	260	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,820.00000	1,592	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			172.00000	207	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,178.00000	1,940	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			420.00000	515	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			926.00000	747	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			393.00000	482	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			999.00000	815	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			479.00000	587	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			785.00000	620	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			305.00000	373	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,311.00000	1,106	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			406.00000	498	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			962.00000	781	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			315.00000	385	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,271.00000	1,068	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			296.00000	362	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,352.00000	1,145	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			278.00000	340	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,434.00000	1,223	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			220.00000	267	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,776.00000	1,550	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			495.00000	607	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			751.00000	589	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			463.00000	568	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			819.00000	651	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			406.00000	498	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			962.00000	781	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			315.00000	385	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,271.00000	1,068	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			247.00000	301	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,603.00000	1,384	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			296.00000	362	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,352.00000	1,145	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			233.00000	284	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,689.00000	1,466	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			479.00000	587	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			785.00000	620	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			346.00000	424	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,152.00000	957	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			254.00000	310	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,560.00000	1,343	20.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			357.00000	438	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,113.00000	920	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,295.00000	5,568	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	0	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,808.00000	4,078	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	11	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,341.00000	2,607	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			47.00000	40	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,024.00000	1,229	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			230.00000	162	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			147.00000	186	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,354.00000	2,119	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			47.00000	60	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,753.00000	3,493	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			26.00000	29	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,232.00000	4,962	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			17.00000	20	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,723.00000	6,452	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,744.00000	6,017	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,251.00000	4,522	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	5	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,778.00000	3,047	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			34.00000	29	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,374.00000	1,618	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			130.00000	100	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			196.00000	238	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,952.00000	1,721	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			66.00000	85	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,322.00000	3,068	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			29.00000	33	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,785.00000	4,516	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			20.00000	23	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,276.00000	6,006	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,994.00000	6,267	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,498.00000	4,770	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	3	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,023.00000	3,291	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	24	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,594.00000	1,844	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			100.00000	77	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			80.00000	103	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,086.00000	2,836	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			31.00000	36	25.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put			4,537.00000	4,269	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			22.00000	24	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,028.00000	5,757	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			958.00000	1,152	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			264.00000	185	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,163.00000	1,399	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			169.00000	131	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,092.00000	1,313	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			198.00000	146	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			958.00000	1,152	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			264.00000	185	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,057.00000	1,271	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			213.00000	154	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			990.00000	1,188	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			247.00000	171	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			754.00000	920	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			410.00000	303	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			448.00000	550	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			854.00000	682	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			702.00000	860	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			458.00000	343	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			420.00000	515	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			926.00000	747	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			463.00000	568	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			819.00000	651	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			630.00000	777	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			536.00000	409	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,512.00000	3,782	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	15	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,534.00000	2,802	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			41.00000	35	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			54.00000	70	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,560.00000	3,303	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			24.00000	27	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,530.00000	5,260	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			13.00000	15	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,519.00000	7,248	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,399.00000	4,671	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			5.00000	3	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,414.00000	3,684	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	17	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,437.00000	2,704	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			43.00000	37	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,505.00000	1,753	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			111.00000	85	18.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.20	Call			50.00000	65	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,656.00000	3,398	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			23.00000	26	27.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,630.00000	5,359	27.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			13.00000	15	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,619.00000	7,347	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,267.00000	3,536	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	19	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,292.00000	2,558	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			48.00000	41	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			45.00000	58	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,801.00000	3,541	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			23.00000	26	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,779.00000	5,508	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			12.00000	14	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,768.00000	7,497	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,301.00000	4,571	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	4	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,316.00000	3,585	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	18	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,417.00000	1,662	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			124.00000	95	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			202.00000	245	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,908.00000	1,678	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			23.00000	26	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,729.00000	5,459	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			12.00000	14	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			7,718.00000	7,447	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			4,104.00000	4,374	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			10.00000	6	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			3,120.00000	3,389	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			26.00000	22	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			2,148.00000	2,413	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			54.00000	45	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,246.00000	1,485	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			153.00000	118	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			181.00000	219	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,087.00000	1,852	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			40.00000	51	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			3,946.00000	3,684	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			22.00000	25	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			5,928.00000	5,658	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			12.00000	13	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			7,918.00000	7,646	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,956.00000	4,226	27.18	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 14/12/2009 Currency Future	9.65	Put			12.00000	9	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,974.00000	3,242	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			30.00000	25	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			2,005.00000	2,268	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			61.00000	50	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			1,127.00000	1,356	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			183.00000	138	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			165.00000	202	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,221.00000	1,985	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			36.00000	46	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,092.00000	3,829	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			21.00000	24	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,077.00000	5,807	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			11.00000	13	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,067.00000	7,796	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,907.00000	4,177	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			13.00000	9	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,925.00000	3,193	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			31.00000	26	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,959.00000	2,219	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			65.00000	52	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			159.00000	196	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,265.00000	2,029	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			36.00000	44	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,142.00000	3,877	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			21.00000	24	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,127.00000	5,857	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			11.00000	13	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,117.00000	7,845	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,857.00000	4,127	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	10	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,876.00000	3,144	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			32.00000	27	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,912.00000	2,171	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			68.00000	54	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			153.00000	191	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,309.00000	2,074	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			35.00000	42	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,191.00000	3,925	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			20.00000	24	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,177.00000	5,906	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			10.00000	12	32.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,166.00000	7,895	32.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,759.00000	4,029	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			15.00000	12	27.18	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 14/12/2009 Currency Future	11.85	Call			1,820.00000	2,075	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			76.00000	58	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			142.00000	181	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,398.00000	2,164	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			34.00000	39	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,290.00000	4,022	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			9.00000	12	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,266.00000	7,995	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,827.00000	3,095	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			33.00000	28	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,866.00000	2,123	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			72.00000	56	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			34.00000	41	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,241.00000	3,974	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			20.00000	23	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,226.00000	5,956	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			10.00000	12	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,216.00000	7,945	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,055.00000	4,324	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	7	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,071.00000	3,340	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			27.00000	23	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,100.00000	2,364	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			56.00000	47	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,205.00000	1,442	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			161.00000	125	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			176.00000	213	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,132.00000	1,896	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			38.00000	49	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			3,995.00000	3,732	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			22.00000	25	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			5,978.00000	5,707	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			11.00000	13	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			7,967.00000	7,696	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			4,153.00000	4,423	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	6	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			3,169.00000	3,438	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			25.00000	21	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			2,196.00000	2,461	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			52.00000	44	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,289.00000	1,529	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			145.00000	112	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			186.00000	225	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,042.00000	1,808	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			42.00000	53	24.13	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	17.45	Put		3,898.00000	3,636	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		22.00000	25	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,878.00000	5,608	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		12.00000	14	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,868.00000	7,596	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,548.00000	4,820	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		4.00000	2	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,561.00000	3,832	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	15	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,583.00000	2,851	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		39.00000	34	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,639.00000	1,890	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		95.00000	72	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		233.00000	284	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,689.00000	1,466	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		56.00000	73	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,513.00000	3,256	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		24.00000	27	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,480.00000	5,210	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		13.00000	15	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,469.00000	7,198	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,597.00000	4,869	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		4.00000	2	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,611.00000	3,881	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		17.00000	14	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,632.00000	2,900	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		38.00000	32	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,684.00000	1,936	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		90.00000	69	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		59.00000	76	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,465.00000	3,208	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		24.00000	28	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,431.00000	5,161	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		13.00000	16	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,419.00000	7,148	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,449.00000	4,720	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		5.00000	3	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		3,463.00000	3,733	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		19.00000	16	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		2,486.00000	2,753	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		42.00000	36	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		1,549.00000	1,798	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		105.00000	81	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		220.00000	267	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,776.00000	1,550	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.15	Call		52.00000	67	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		3,608.00000	3,350	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		24.00000	27	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		5,580.00000	5,310	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		13.00000	15	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		7,569.00000	7,298	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		4,350.00000	4,621	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		6.00000	4	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		3,365.00000	3,635	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		21.00000	17	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		2,389.00000	2,655	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		45.00000	38	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		1,461.00000	1,707	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		117.00000	90	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		208.00000	252	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		1,864.00000	1,635	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		48.00000	62	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		3,705.00000	3,445	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		23.00000	26	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		5,679.00000	5,409	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		12.00000	14	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		7,668.00000	7,397	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		4,202.00000	4,472	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	5	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		3,218.00000	3,487	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	20	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		2,244.00000	2,510	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		50.00000	42	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,331.00000	1,573	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		137.00000	106	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		191.00000	232	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		1,997.00000	1,764	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		43.00000	56	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,849.00000	3,588	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		22.00000	25	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,829.00000	5,558	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		12.00000	14	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,818.00000	7,547	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,006.00000	4,275	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	8	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,052.00000	2,316	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		58.00000	49	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		37.00000	48	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,043.00000	3,780	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		11.00000	13	32.45	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	21.60	Put		8,017.00000	7,746	32.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			14.09490	13.81770		18.38	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,828.00000	3,099	20.41	700,374,000.00	226	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		60.00000	54	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		796.00000	933	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		779.00000	638	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		0.00000	4,952	23.76	1,119,152,000.00	226	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		0.00000	7	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		860.00000	1,005	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		692.00000	560	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		905.00000	1,056	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		638.00000	511	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,256.00000	1,455	16.73	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		338.00000	260	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		977.00000	1,137	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		560.00000	442	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		521.00000	606	19.58	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,403.00000	1,212	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		929.00000	1,082	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		611.00000	487	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		1,002.00000	1,165	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		535.00000	420	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,081.00000	1,253	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		464.00000	358	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,054.00000	1,223	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		487.00000	378	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		759.00000	887	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		841.00000	692	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		706.00000	823	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		938.00000	778	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		740.00000	865	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		873.00000	721	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		777.00000	910	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		810.00000	665	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		817.00000	956	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		749.00000	611	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		882.00000	1,030	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		665.00000	535	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		953.00000	1,109	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		585.00000	464	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,028.00000	1,194	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		510.00000	399	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		838.00000	980	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		721.00000	585	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,337.00000	4,608	23.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.50	Put		19.00000	13	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,363.00000	3,635	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		45.00000	40	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,392.00000	2,664	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		74.00000	69	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,534.00000	1,759	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		217.00000	164	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		571.00000	665	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,253.00000	1,070	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		369.00000	427	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,051.00000	1,832	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		242.00000	283	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,924.00000	2,688	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		163.00000	190	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,845.00000	3,595	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,240.00000	4,510	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		22.00000	15	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,266.00000	3,537	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		48.00000	42	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,296.00000	2,568	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		78.00000	73	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,460.00000	1,680	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		243.00000	185	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		545.00000	635	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,327.00000	1,140	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		354.00000	410	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,137.00000	1,915	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		232.00000	272	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,015.00000	2,777	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		157.00000	183	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,940.00000	3,688	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,143.00000	4,412	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		26.00000	18	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,169.00000	3,439	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		51.00000	44	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,200.00000	2,472	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		82.00000	77	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,389.00000	1,603	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		271.00000	208	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		341.00000	394	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,223.00000	1,999	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		223.00000	261	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,105.00000	2,866	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		152.00000	176	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,034.00000	3,781	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.80	Call			4,047.00000	4,315	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			30.00000	20	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,072.00000	3,342	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			54.00000	47	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,104.00000	2,377	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			86.00000	82	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,319.00000	1,528	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			301.00000	233	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			498.00000	579	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,480.00000	1,285	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			328.00000	378	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,310.00000	2,083	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			214.00000	250	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,196.00000	2,955	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			146.00000	170	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,129.00000	3,875	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,900.00000	4,170	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			32.00000	25	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,925.00000	3,196	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			58.00000	51	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,975.00000	2,234	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			107.00000	89	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,225.00000	1,419	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			358.00000	274	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			466.00000	542	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,598.00000	1,397	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			307.00000	356	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,439.00000	2,212	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			202.00000	235	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,334.00000	3,090	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			136.00000	161	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,268.00000	4,016	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,998.00000	4,267	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			31.00000	22	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,023.00000	3,293	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			55.00000	48	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,060.00000	2,329	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			93.00000	84	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,287.00000	1,491	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			319.00000	247	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			487.00000	567	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,519.00000	1,322	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			320.00000	371	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,353.00000	2,126	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			210.00000	245	23.45	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 15/03/2010 Currency Future	16.85	Put		3,242.00000	3,000	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		143.00000	167	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,175.00000	3,922	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,288.00000	4,559	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		21.00000	14	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,314.00000	3,586	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		46.00000	41	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,344.00000	2,616	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		76.00000	71	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,497.00000	1,719	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		229.00000	175	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		558.00000	650	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,290.00000	1,105	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		362.00000	419	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,094.00000	1,874	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		237.00000	277	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		2,969.00000	2,732	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		160.00000	186	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		3,893.00000	3,641	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		4,095.00000	4,364	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		28.00000	19	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,120.00000	3,391	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		52.00000	46	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,152.00000	2,424	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		84.00000	79	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,354.00000	1,565	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		286.00000	221	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		509.00000	593	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,441.00000	1,248	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		334.00000	386	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,266.00000	2,041	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		218.00000	255	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,151.00000	2,910	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		149.00000	173	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,081.00000	3,828	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,192.00000	4,461	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		24.00000	16	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,217.00000	3,488	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		49.00000	43	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,248.00000	2,520	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		80.00000	75	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,424.00000	1,641	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		257.00000	197	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		533.00000	620	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,365.00000	1,176	19.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.65	Call			347.00000	402	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,180.00000	1,957	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			228.00000	266	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,060.00000	2,821	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			154.00000	179	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,987.00000	3,734	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,949.00000	4,219	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			31.00000	24	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,974.00000	3,245	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			56.00000	50	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,017.00000	2,281	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			100.00000	86	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			476.00000	554	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,559.00000	1,359	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			313.00000	363	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,396.00000	2,169	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			206.00000	240	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,288.00000	3,045	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			139.00000	164	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,222.00000	3,969	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			838.00000	980	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			721.00000	585	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,532.00000	4,804	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			14.00000	9	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,558.00000	3,830	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			40.00000	35	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,585.00000	2,857	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			68.00000	62	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,688.00000	1,922	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			170.00000	127	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			626.00000	730	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,109.00000	935	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			401.00000	465	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,883.00000	1,670	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			263.00000	308	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,746.00000	2,514	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			176.00000	205	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,658.00000	3,410	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			72.00000	87	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,554.00000	5,292	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			32.00000	38	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,514.00000	7,243	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,385.00000	4,657	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			18.00000	12	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,411.00000	3,683	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.45	Put			44.00000	39	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,440.00000	2,712	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			73.00000	67	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,572.00000	1,799	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			204.00000	154	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			377.00000	436	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,009.00000	1,792	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			166.00000	193	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,799.00000	3,548	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			67.00000	82	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,699.00000	5,437	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			30.00000	36	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,662.00000	7,391	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			64.00000	78	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,796.00000	5,533	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			29.00000	34	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,761.00000	7,489	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			62.00000	76	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,845.00000	5,581	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			28.00000	34	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,811.00000	7,539	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			58.00000	71	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			5,991.00000	5,726	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			27.00000	32	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,959.00000	7,687	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			56.00000	68	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,088.00000	5,823	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			26.00000	31	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,058.00000	7,786	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			55.00000	67	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,137.00000	5,872	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			25.00000	30	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,107.00000	7,835	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			54.00000	65	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,186.00000	5,920	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			24.00000	29	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,157.00000	7,885	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,802.00000	4,074	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			34.00000	29	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,891.00000	2,139	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			123.00000	94	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,166.00000	1,349	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			398.00000	305	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			293.00000	343	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,526.00000	2,298	22.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.05	Call			130.00000	155	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,362.00000	4,110	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			51.00000	62	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,284.00000	6,018	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			23.00000	28	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,255.00000	7,983	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			57.00000	70	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,039.00000	5,775	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			26.00000	31	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,009.00000	7,736	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			61.00000	75	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			5,893.00000	5,630	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			28.00000	33	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			7,860.00000	7,588	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			4,434.00000	4,706	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			16.00000	11	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			3,460.00000	3,732	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			42.00000	37	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			2,489.00000	2,761	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			71.00000	66	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,610.00000	1,840	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			192.00000	145	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			385.00000	446	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			1,967.00000	1,751	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			169.00000	197	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			3,752.00000	3,502	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			68.00000	83	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			5,651.00000	5,389	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			30.00000	36	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			7,613.00000	7,341	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			4,580.00000	4,853	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			13.00000	8	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			3,607.00000	3,879	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			39.00000	34	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			2,634.00000	2,905	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			66.00000	61	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,728.00000	1,964	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			160.00000	119	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			409.00000	475	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			1,842.00000	1,630	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			179.00000	209	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			3,612.00000	3,364	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			73.00000	89	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			5,506.00000	5,244	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			32.00000	38	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.25	Put		7,465.00000	7,193	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,629.00000	4,903	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		12.00000	8	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,655.00000	3,928	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		38.00000	33	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,682.00000	2,954	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		65.00000	59	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,768.00000	2,006	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		150.00000	111	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		418.00000	485	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,800.00000	1,591	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		183.00000	213	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,565.00000	3,318	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		75.00000	91	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,457.00000	5,197	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		33.00000	39	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,415.00000	7,144	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,483.00000	4,755	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		15.00000	10	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,509.00000	3,781	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		41.00000	36	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,537.00000	2,809	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		69.00000	64	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,649.00000	1,881	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		181.00000	136	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		393.00000	455	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,925.00000	1,710	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		173.00000	201	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,705.00000	3,456	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		70.00000	85	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,602.00000	5,341	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		31.00000	37	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,563.00000	7,292	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		65.00000	80	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,748.00000	5,485	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		29.00000	35	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,712.00000	7,440	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		0.00000	4,026	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		0.00000	32	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		0.00000	3,051	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		0.00000	56	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		0.00000	2,092	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		0.00000	97	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		0.00000	1,315	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		0.00000	320	16.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.10	Call		0.00000	803	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		0.00000	808	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	336	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		0.00000	2,341	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		0.00000	152	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		0.00000	4,157	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		0.00000	61	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		0.00000	6,066	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		0.00000	28	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		0.00000	8,033	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.31060	14.03090		18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		958.00000	1,089	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		977.00000	829	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,244.00000	1,409	17.20	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		613.00000	498	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,037.00000	1,179	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		856.00000	718	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		289.00000	329	23.48	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,759.00000	3,518	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,080.00000	1,226	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		799.00000	666	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,147.00000	1,301	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		716.00000	591	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,102.00000	1,251	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		771.00000	640	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,171.00000	1,327	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		690.00000	567	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,219.00000	1,381	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		638.00000	520	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,124.00000	1,276	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		743.00000	615	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,017.00000	1,156	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		886.00000	745	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		939.00000	1,068	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,008.00000	858	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		886.00000	1,007	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,105.00000	947	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		869.00000	988	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,139.00000	977	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		904.00000	1,027	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,073.00000	917	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		921.00000	1,047	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,040.00000	887	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		996.00000	1,133	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		916.00000	772	18.06	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 14/06/2010 Currency Future	13.80	Call		1,058.00000	1,202	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		827.00000	692	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		996.00000	1,133	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		916.00000	772	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		977.00000	1,111	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		946.00000	800	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,017.00000	1,156	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		886.00000	745	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,102.00000	1,251	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		771.00000	640	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,195.00000	1,354	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		664.00000	543	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,322.00000	1,498	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		541.00000	437	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,269.00000	1,437	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		589.00000	476	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		776.00000	881	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,345.00000	1,171	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		853.00000	969	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,172.00000	1,008	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,925.00000	2,154	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		244.00000	194	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,562.00000	1,773	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		381.00000	312	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		592.00000	671	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,911.00000	1,710	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		422.00000	482	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,741.00000	2,521	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		303.00000	345	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,622.00000	3,384	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		223.00000	254	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,542.00000	4,294	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,963.00000	2,195	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		232.00000	184	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,597.00000	1,809	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		366.00000	299	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,295.00000	1,465	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		564.00000	455	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		603.00000	683	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,872.00000	1,672	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		430.00000	490	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,699.00000	2,479	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		308.00000	350	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,577.00000	3,340	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		226.00000	258	24.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.30	Put		4,495.00000	4,248	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,437.00000	5,714	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		6.00000	4	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,980.00000	4,249	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		49.00000	39	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,553.00000	2,809	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		122.00000	99	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,404.00000	1,598	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		473.00000	387	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		461.00000	522	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,530.00000	2,311	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		281.00000	319	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,850.00000	3,608	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		177.00000	202	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,246.00000	4,991	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		111.00000	130	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,680.00000	6,419	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,883.00000	6,162	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		2.00000	2	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,411.00000	4,682	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		30.00000	21	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,963.00000	3,230	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		82.00000	70	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,702.00000	1,921	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		321.00000	260	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		535.00000	605	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,154.00000	1,945	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		323.00000	368	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,442.00000	3,207	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		203.00000	231	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,822.00000	4,571	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		130.00000	149	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,249.00000	5,989	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,132.00000	6,411	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		1.00000	1	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,652.00000	4,925	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		21.00000	15	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,200.00000	3,474	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		69.00000	63	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,886.00000	2,115	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		256.00000	204	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		582.00000	659	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		1,951.00000	1,749	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		351.00000	399	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,220.00000	2,989	22.73	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	18.40	Call			219.00000	250	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,588.00000	4,340	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			141.00000	160	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,010.00000	5,749	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,555.00000	4,828	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			24.00000	17	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,589.00000	3,864	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			58.00000	54	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,643.00000	2,900	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			112.00000	90	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,811.00000	2,036	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			281.00000	225	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			806.00000	915	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,275.00000	1,105	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			563.00000	637	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,032.00000	1,826	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			401.00000	457	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,870.00000	2,647	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,687.00000	3,962	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			56.00000	52	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,734.00000	2,992	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			103.00000	82	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			837.00000	951	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,206.00000	1,040	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			415.00000	473	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,784.00000	2,563	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			299.00000	339	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,668.00000	3,429	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,701.00000	4,974	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			20.00000	13	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,736.00000	4,011	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			55.00000	51	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,779.00000	3,038	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			98.00000	78	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			285.00000	324	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,804.00000	3,563	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			734.00000	833	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,453.00000	1,273	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			518.00000	585	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,237.00000	2,025	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			368.00000	420	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,088.00000	2,859	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			268.00000	304	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,987.00000	3,744	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			670.00000	760	19.79	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 14/06/2010 Currency Future	15.00	Put			1,639.00000	1,450	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			478.00000	539	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,447.00000	2,228	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			339.00000	386	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,308.00000	3,075	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			249.00000	282	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,218.00000	3,971	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,315.00000	4,585	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			34.00000	24	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,345.00000	3,620	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			65.00000	59	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,420.00000	2,674	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			139.00000	113	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,631.00000	1,846	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			350.00000	285	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			613.00000	695	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,832.00000	1,635	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			437.00000	498	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,656.00000	2,437	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			313.00000	356	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,532.00000	3,295	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			230.00000	262	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,449.00000	4,202	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,173.00000	4,440	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			42.00000	30	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,288.00000	2,541	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			158.00000	130	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,529.00000	1,737	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			398.00000	326	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,125.00000	4,392	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			44.00000	32	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,151.00000	3,425	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			70.00000	64	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,245.00000	2,496	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			164.00000	136	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,495.00000	1,702	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			414.00000	341	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			572.00000	648	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			1,991.00000	1,787	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			408.00000	465	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,827.00000	2,605	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			294.00000	334	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,713.00000	3,473	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			216.00000	246	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,635.00000	4,386	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.05	Call		4,029.00000	4,297	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		48.00000	36	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,056.00000	3,328	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		75.00000	67	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,161.00000	2,409	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		180.00000	148	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,433.00000	1,632	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		452.00000	371	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		553.00000	626	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,072.00000	1,866	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		394.00000	449	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,913.00000	2,689	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		209.00000	239	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,728.00000	4,478	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,931.00000	4,202	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		50.00000	41	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,081.00000	2,323	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		200.00000	162	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,376.00000	1,564	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		495.00000	403	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		381.00000	434	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,000.00000	2,774	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		276.00000	314	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,896.00000	3,653	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,220.00000	4,488	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		39.00000	28	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,248.00000	3,522	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		67.00000	62	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,332.00000	2,585	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		151.00000	124	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,363.00000	4,633	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		32.00000	23	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,394.00000	3,669	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		63.00000	58	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,464.00000	2,719	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		133.00000	108	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,667.00000	1,883	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		336.00000	273	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		624.00000	708	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,793.00000	1,597	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		445.00000	506	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,614.00000	2,395	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		318.00000	362	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,487.00000	3,251	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		234.00000	266	24.36	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	18.20	Put		4,403.00000	4,155	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,394.00000	3,669	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		63.00000	58	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,464.00000	2,719	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		133.00000	108	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,667.00000	1,883	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		336.00000	273	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		624.00000	708	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,793.00000	1,597	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,078.00000	4,345	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		47.00000	34	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,103.00000	3,376	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		72.00000	66	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,202.00000	2,453	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		171.00000	142	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,462.00000	1,666	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		431.00000	356	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		212.00000	242	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,681.00000	4,432	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,009.00000	3,279	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		79.00000	68	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,121.00000	2,366	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		190.00000	155	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		544.00000	616	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,113.00000	1,905	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		387.00000	442	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,957.00000	2,731	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		206.00000	235	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,775.00000	4,524	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,507.00000	4,779	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		26.00000	18	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,540.00000	3,816	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		59.00000	55	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,598.00000	2,855	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		117.00000	94	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,775.00000	1,997	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		294.00000	237	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		658.00000	747	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,677.00000	1,486	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		469.00000	530	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,488.00000	2,270	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		334.00000	380	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,353.00000	3,119	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		245.00000	278	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,264.00000	4,017	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.55	Call			155.00000	177	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,674.00000	5,416	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			81.00000	95	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,600.00000	7,334	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,443.00000	3,718	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			62.00000	57	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,509.00000	2,764	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			128.00000	103	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			151.00000	172	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,770.00000	5,511	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			79.00000	92	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,698.00000	7,431	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			147.00000	167	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,866.00000	5,606	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			76.00000	89	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,795.00000	7,528	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,268.00000	4,537	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			37.00000	26	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,297.00000	3,571	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			66.00000	61	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,376.00000	2,629	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			145.00000	119	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			509.00000	576	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,278.00000	2,065	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			264.00000	300	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,033.00000	3,789	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			145.00000	164	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,914.00000	5,654	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			75.00000	88	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,844.00000	7,577	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,151.00000	3,425	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			70.00000	64	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,245.00000	2,496	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			164.00000	136	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,495.00000	1,702	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			414.00000	341	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			485.00000	548	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,404.00000	2,187	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			253.00000	286	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,172.00000	3,926	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			139.00000	158	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,058.00000	5,797	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			71.00000	84	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			7,990.00000	7,723	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			485.00000	548	21.39	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 14/06/2010 Currency Future	15.95	Put		2,404.00000	2,187	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		137.00000	155	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,106.00000	5,845	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		70.00000	82	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,039.00000	7,772	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		453.00000	514	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,572.00000	2,353	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		237.00000	270	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,356.00000	4,109	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		66.00000	78	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,185.00000	7,918	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,882.00000	4,155	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		51.00000	44	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,917.00000	3,182	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		86.00000	71	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		2,041.00000	2,280	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		210.00000	169	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		1,349.00000	1,531	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		518.00000	420	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		128.00000	147	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,297.00000	6,037	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		65.00000	77	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,234.00000	7,967	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,784.00000	4,060	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		54.00000	50	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,825.00000	3,085	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		94.00000	74	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		123.00000	143	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,392.00000	6,133	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		62.00000	75	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,331.00000	8,064	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,833.00000	4,107	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		52.00000	47	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,871.00000	3,133	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		90.00000	72	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,002.00000	2,237	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		221.00000	176	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		126.00000	145	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,345.00000	6,085	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		63.00000	76	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,282.00000	8,015	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		241.00000	274	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,310.00000	4,063	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		132.00000	151	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,201.00000	5,941	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 14/06/2010 Currency Future	22.10	Call		67.00000	80	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,136.00000	7,869	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		493.00000	557	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,362.00000	2,146	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		257.00000	291	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,126.00000	3,880	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		72.00000	85	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,942.00000	7,674	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,604.00000	4,876	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		23.00000	16	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,638.00000	3,913	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		57.00000	53	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,688.00000	2,946	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		107.00000	86	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,849.00000	2,075	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		268.00000	214	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		160.00000	182	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,579.00000	5,321	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		84.00000	98	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,503.00000	7,237	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		162.00000	184	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,531.00000	5,274	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		85.00000	100	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,454.00000	7,189	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,459.00000	4,730	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		28.00000	20	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,492.00000	3,767	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		61.00000	56	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,738.00000	1,959	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		307.00000	248	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		153.00000	174	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,722.00000	5,463	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		80.00000	93	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,649.00000	7,383	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		526.00000	595	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,195.00000	1,984	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		272.00000	309	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,941.00000	3,698	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		149.00000	169	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,818.00000	5,558	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		77.00000	90	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,746.00000	7,480	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		501.00000	566	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,320.00000	2,106	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		260.00000	295	23.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.85	Put			4,080.00000	3,834	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			143.00000	162	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			5,962.00000	5,701	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			74.00000	86	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			7,893.00000	7,626	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.56390		11.39250		17.71	5,238,446.70	453	22,542.00
€ / R On 14/09/2009 Currency Future	11.40	Call			267.00000	362	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			275.00000	198	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			350.00000	460	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			208.00000	146	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			381.00000	495	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			188.00000	131	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			480.00000	607	18.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			137.00000	93	18.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			412.00000	531	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			170.00000	117	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			412.00000	531	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			170.00000	117	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			515.00000	647	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			123.00000	83	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			445.00000	569	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			153.00000	105	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			267.00000	362	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			275.00000	198	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			212.00000	277	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			369.00000	263	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			181.00000	238	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			439.00000	324	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			181.00000	238	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			439.00000	324	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			167.00000	220	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			475.00000	356	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			196.00000	257	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			403.00000	293	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			229.00000	304	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			336.00000	240	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			321.00000	426	18.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			229.00000	162	18.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			50.00000	65	22.11	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,158.00000	1,001	22.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			294.00000	394	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			251.00000	180	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			247.00000	333	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			305.00000	219	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 14/09/2009 Currency Future	11.45	Call			247.00000	333	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			305.00000	219	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			294.00000	394	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			251.00000	180	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			143.00000	188	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			551.00000	424	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			132.00000	174	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			590.00000	460	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			155.00000	203	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			512.00000	389	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			123.00000	161	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			630.00000	497	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			105.00000	138	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			713.00000	574	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			113.00000	149	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			671.00000	535	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			97.00000	127	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			755.00000	614	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			90.00000	118	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			798.00000	654	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			58.00000	75	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,065.00000	911	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			67.00000	87	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			975.00000	823	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			72.00000	94	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			930.00000	780	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			54.00000	70	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,112.00000	956	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			44.00000	56	22.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,251.00000	1,092	22.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			41.00000	52	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,298.00000	1,138	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			34.00000	43	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,441.00000	1,279	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			26.00000	33	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,634.00000	1,469	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			21.00000	25	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,828.00000	1,662	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			22.00000	27	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,779.00000	1,613	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			22.00000	27	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,779.00000	1,613	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			14.00000	18	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,122.00000	1,954	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	17	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put		2,171.00000	2,003	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		15.00000	19	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,073.00000	1,905	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		16.00000	20	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,024.00000	1,856	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		17.00000	21	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,975.00000	1,807	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		17.00000	21	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,975.00000	1,807	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		19.00000	24	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,877.00000	1,710	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		11.00000	14	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,319.00000	2,150	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		9.00000	12	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,467.00000	2,298	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	11	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,516.00000	2,347	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		13.00000	16	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,220.00000	2,052	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	23	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,926.00000	1,759	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	23	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,926.00000	1,759	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		16.00000	20	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,024.00000	1,856	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		25.00000	31	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,682.00000	1,517	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		11.00000	13	27.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,368.00000	2,199	27.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	15	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,269.00000	2,101	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	11	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,516.00000	2,347	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		8.00000	10	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,566.00000	2,396	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		8.00000	10	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,615.00000	2,446	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	9	28.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,715.00000	2,545	28.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		10.00000	12	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,418.00000	2,248	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		23.00000	29	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,731.00000	1,565	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		6.00000	8	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,814.00000	2,644	29.36	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 14/09/2009 Currency Future	14.85	Call			3.00000	4	31.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,461.00000	3,290	31.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	12	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,418.00000	2,248	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	9	28.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,715.00000	2,545	28.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	7	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,913.00000	2,743	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	6	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,013.00000	2,842	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			5.00000	6	30.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,112.00000	2,942	30.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	5	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,212.00000	3,041	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			13.00000	16	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,220.00000	2,052	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	7	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,913.00000	2,743	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	6	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,013.00000	2,842	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			38.00000	49	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,346.00000	1,185	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			34.00000	43	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,441.00000	1,279	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			30.00000	37	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,537.00000	1,373	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	17	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,171.00000	2,003	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			8.00000	9	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,665.00000	2,495	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			7.00000	8	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,764.00000	2,594	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			6.00000	7	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,864.00000	2,693	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			23.00000	29	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,731.00000	1,565	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			30.00000	37	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,537.00000	1,373	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			31.00000	40	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,489.00000	1,326	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			28.00000	35	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,585.00000	1,421	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			9.00000	12	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,467.00000	2,298	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			25.00000	31	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put			1,682.00000	1,517	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			12.00000	15	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,269.00000	2,101	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			36.00000	46	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,393.00000	1,232	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			44.00000	56	22.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,251.00000	1,092	22.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			62.00000	81	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,020.00000	867	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			47.00000	60	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,204.00000	1,046	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			84.00000	109	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			841.00000	695	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			62.00000	81	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,020.00000	867	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			31.00000	40	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,489.00000	1,326	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			90.00000	118	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			798.00000	654	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			78.00000	101	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			885.00000	737	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			84.00000	109	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			841.00000	695	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			41.00000	52	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,298.00000	1,138	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,993.00000	5,164	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,493.00000	3,664	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,997.00000	2,167	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			5.00000	3	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			590.00000	729	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			98.00000	65	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	2	33.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,010.00000	3,839	33.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	39.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,508.00000	5,337	39.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			1.00000	1	45.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,008.00000	6,837	45.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,293.00000	5,464	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,793.00000	3,964	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,295.00000	2,466	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	2	28.42	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 14/09/2009 Currency Future	10.60	Call			838.00000	993	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			46.00000	29	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	3	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,710.00000	3,539	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	38.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,209.00000	5,037	38.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			1.00000	1	44.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,708.00000	6,537	44.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,443.00000	5,614	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,943.00000	4,114	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,444.00000	2,615	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	1	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			972.00000	1,135	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			30.00000	21	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	4	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,561.00000	3,390	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	37.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,059.00000	4,887	37.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	1	43.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,558.00000	6,387	43.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			123.00000	161	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			630.00000	497	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			196.00000	257	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			403.00000	293	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			132.00000	174	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			590.00000	460	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			552.00000	687	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			110.00000	73	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			710.00000	858	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			68.00000	44	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			629.00000	771	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			87.00000	57	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			752.00000	902	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			60.00000	38	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			669.00000	814	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			77.00000	50	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,393.00000	4,564	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,393.00000	3,564	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,394.00000	2,565	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	1	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,405.00000	1,574	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.00	Put		13.00000	10	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		3.00000	3	32.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		3,610.00000	3,440	32.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		1.00000	1	39.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,608.00000	5,437	39.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	1	47.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,608.00000	7,437	47.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		4,243.00000	4,414	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,243.00000	3,414	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,245.00000	2,416	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		3.00000	2	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,259.00000	1,426	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		17.00000	12	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		3.00000	3	32.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,760.00000	3,589	32.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		1.00000	1	40.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,758.00000	5,587	40.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	1	48.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,758.00000	7,587	48.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		4,143.00000	4,314	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,143.00000	3,314	30.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	30.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,146.00000	2,316	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		3.00000	2	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,162.00000	1,329	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		20.00000	15	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		2.00000	3	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,860.00000	3,689	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		1.00000	1	40.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,858.00000	5,687	40.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	48.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,858.00000	7,687	48.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		4,093.00000	4,264	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		3,093.00000	3,264	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		2,096.00000	2,267	27.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		4.00000	3	27.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		1,114.00000	1,280	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		22.00000	16	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		2.00000	3	33.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		3,910.00000	3,739	33.40	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	17.30	Call		1.00000	1	40.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		5,908.00000	5,737	40.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	48.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,908.00000	7,737	48.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,893.00000	4,064	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,893.00000	3,064	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		1.00000	0	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,898.00000	2,068	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		6.00000	4	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		927.00000	1,087	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		35.00000	23	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	2	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,109.00000	3,938	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,108.00000	5,937	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	49.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,108.00000	7,937	49.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,843.00000	4,014	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,843.00000	3,014	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		1.00000	0	30.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,849.00000	2,019	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		6.00000	5	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		882.00000	1,039	19.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		40.00000	25	19.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	2	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,159.00000	3,988	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	41.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,158.00000	5,987	41.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,158.00000	7,987	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,793.00000	2,964	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		1.00000	1	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,799.00000	1,969	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		7.00000	5	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		2.00000	2	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,209.00000	4,038	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	42.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,208.00000	6,037	42.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,208.00000	8,037	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,693.00000	3,864	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,693.00000	2,865	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.70	Put		1.00000	1	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,700.00000	1,870	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		8.00000	6	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		2.00000	2	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,309.00000	4,138	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		1.00000	1	42.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,308.00000	6,137	42.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,308.00000	8,137	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,743.00000	3,914	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,743.00000	2,914	30.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		1.00000	1	30.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,750.00000	1,919	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		7.00000	6	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		795.00000	947	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		52.00000	33	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		2.00000	2	34.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,259.00000	4,088	34.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		1.00000	1	42.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,258.00000	6,087	42.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,258.00000	8,087	49.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,993.00000	4,164	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,993.00000	3,164	30.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	30.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		1,018.00000	1,183	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		26.00000	19	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	41.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,008.00000	5,837	41.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	49.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,008.00000	7,837	49.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,193.00000	4,364	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,193.00000	3,364	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,196.00000	2,366	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		3.00000	2	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,211.00000	1,377	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		18.00000	13	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		2.00000	3	33.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,810.00000	3,639	33.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	40.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,808.00000	5,637	40.52	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	19.20	Call		0.00000	0	48.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,808.00000	7,637	48.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,343.00000	4,514	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,343.00000	3,514	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,345.00000	2,515	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		2.00000	1	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,356.00000	1,524	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		14.00000	10	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		3.00000	3	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,660.00000	3,489	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	39.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,658.00000	5,487	39.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	1	47.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,658.00000	7,487	47.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.76350	11.58830		18.29	588,175.00	50	12,239.00
€ / R On 14/12/2009 Currency Future	11.60	Call		504.00000	589	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		515.00000	425	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		594.00000	691	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		406.00000	328	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		320.00000	371	19.64	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		931.00000	807	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		55.00000	65	24.98	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,067.00000	2,902	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		671.00000	777	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		333.00000	264	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		571.00000	664	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		432.00000	351	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		619.00000	719	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		381.00000	305	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		699.00000	808	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		311.00000	244	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		432.00000	501	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		643.00000	537	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		449.00000	520	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		610.00000	507	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		416.00000	482	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		677.00000	569	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		400.00000	464	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		712.00000	601	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		466.00000	542	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		578.00000	479	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		547.00000	638	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		459.00000	375	17.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.30	Call		645.00000	748	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		357.00000	284	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		525.00000	613	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		487.00000	399	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		485.00000	565	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		546.00000	452	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		371.00000	430	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		783.00000	667	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		357.00000	414	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		819.00000	701	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		344.00000	399	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		856.00000	736	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		385.00000	447	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		747.00000	633	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		332.00000	385	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		893.00000	771	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		308.00000	357	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		970.00000	844	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		249.00000	288	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,210.00000	1,074	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		267.00000	309	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,129.00000	995	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		277.00000	320	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,088.00000	957	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		232.00000	268	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,294.00000	1,155	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		224.00000	259	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,336.00000	1,195	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		217.00000	250	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,379.00000	1,237	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		210.00000	242	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,421.00000	1,278	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		184.00000	212	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,596.00000	1,448	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		162.00000	186	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,774.00000	1,622	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		144.00000	164	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,956.00000	1,801	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		153.00000	175	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,864.00000	1,711	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		148.00000	169	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,910.00000	1,756	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		148.00000	169	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,910.00000	1,756	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		123.00000	142	24.01	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	13.65	Put		2,185.00000	2,028	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		118.00000	138	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,230.00000	2,074	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		128.00000	146	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,140.00000	1,983	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		132.00000	150	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,094.00000	1,937	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		136.00000	155	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,047.00000	1,891	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		132.00000	150	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,094.00000	1,937	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		140.00000	160	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,001.00000	1,846	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		104.00000	123	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,366.00000	2,210	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		157.00000	180	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,819.00000	1,667	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		45.00000	53	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,306.00000	3,139	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		113.00000	134	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,275.00000	2,121	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		96.00000	113	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,457.00000	2,300	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		88.00000	104	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,550.00000	2,391	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		81.00000	96	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,642.00000	2,482	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		74.00000	88	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,736.00000	2,574	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		153.00000	175	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,864.00000	1,711	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		144.00000	164	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,956.00000	1,801	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		108.00000	129	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,320.00000	2,165	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		100.00000	118	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,411.00000	2,255	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		92.00000	109	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,503.00000	2,345	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		178.00000	205	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,640.00000	1,491	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		167.00000	192	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,729.00000	1,578	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		123.00000	142	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,185.00000	2,028	24.01	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	13.15	Call			167.00000	192	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,729.00000	1,578	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			104.00000	123	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,366.00000	2,210	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			173.00000	198	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,684.00000	1,535	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			108.00000	129	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,320.00000	2,165	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			100.00000	118	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,411.00000	2,255	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			84.00000	100	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,596.00000	2,436	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			88.00000	104	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,550.00000	2,391	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			190.00000	219	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,552.00000	1,405	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			196.00000	226	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,508.00000	1,363	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			173.00000	198	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,684.00000	1,535	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			128.00000	146	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,140.00000	1,983	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			196.00000	226	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,508.00000	1,363	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			203.00000	234	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,465.00000	1,320	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			178.00000	205	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,640.00000	1,491	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			258.00000	298	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,169.00000	1,034	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			240.00000	278	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,252.00000	1,114	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			287.00000	332	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,048.00000	918	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			232.00000	268	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,294.00000	1,155	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			297.00000	344	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,009.00000	881	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			277.00000	320	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,088.00000	957	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			240.00000	278	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,252.00000	1,114	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,060.00000	1,210	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			121.00000	96	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			727.00000	839	17.18	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 14/12/2009 Currency Future	11.15	Put		289.00000	226	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		53.00000	62	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,115.00000	2,949	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,230.00000	1,389	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		91.00000	76	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		849.00000	973	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		211.00000	160	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		49.00000	57	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,210.00000	3,044	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,070.00000	2,241	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		32.00000	28	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		786.00000	905	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		248.00000	191	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		25.00000	29	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,987.00000	3,815	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		13.00000	14	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,475.00000	5,301	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		7.00000	8	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,969.00000	6,795	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,362.00000	2,535	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		24.00000	21	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		986.00000	1,122	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		148.00000	108	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		32.00000	37	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,694.00000	3,524	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		14.00000	16	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,176.00000	5,002	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		8.00000	9	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,670.00000	6,496	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		320.00000	371	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		931.00000	807	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,509.00000	2,682	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		21.00000	18	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,098.00000	1,254	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		109.00000	91	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		36.00000	42	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,548.00000	3,379	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		15.00000	17	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,027.00000	4,853	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		9.00000	10	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,520.00000	6,346	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,794.00000	3,968	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	5	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,804.00000	2,978	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		16.00000	14	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.80	Call			1,830.00000	1,999	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			42.00000	35	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			950.00000	1,083	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			162.00000	120	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			47.00000	55	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,258.00000	3,091	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			22.00000	24	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,233.00000	4,060	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,893.00000	4,067	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	4	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,903.00000	3,076	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	13	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,926.00000	2,095	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			37.00000	32	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,022.00000	1,165	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			134.00000	102	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			51.00000	60	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,162.00000	2,996	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			23.00000	25	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,134.00000	3,962	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,943.00000	4,117	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	3	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,952.00000	3,126	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	12	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,973.00000	2,144	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			35.00000	30	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			23.00000	27	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,085.00000	3,913	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,694.00000	3,869	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	5	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,706.00000	2,879	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			17.00000	16	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,736.00000	1,903	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			47.00000	40	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			882.00000	1,009	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			194.00000	146	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			43.00000	50	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,355.00000	3,187	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			21.00000	23	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,332.00000	4,159	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,595.00000	3,769	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	6	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,607.00000	2,780	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			19.00000	17	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,642.00000	1,808	19.20	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	10.00	Put		53.00000	44	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		817.00000	939	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		229.00000	175	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		39.00000	46	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,451.00000	3,283	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		20.00000	22	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,431.00000	4,258	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,496.00000	3,670	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		8.00000	7	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,548.00000	1,714	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		60.00000	50	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		756.00000	871	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		268.00000	208	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		19.00000	21	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,531.00000	4,357	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,545.00000	3,720	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	6	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,558.00000	2,731	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		20.00000	18	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,595.00000	1,761	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		57.00000	47	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		38.00000	44	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,499.00000	3,331	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		19.00000	21	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,481.00000	4,308	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,744.00000	3,918	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		6.00000	5	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,755.00000	2,928	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		17.00000	15	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,783.00000	1,951	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		45.00000	37	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		916.00000	1,046	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		178.00000	132	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		21.00000	23	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,283.00000	4,110	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,843.00000	4,018	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	4	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,854.00000	3,027	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		15.00000	14	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,878.00000	2,047	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		40.00000	33	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		22.00000	24	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,184.00000	4,011	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,992.00000	4,167	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	3	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.60	Call			3,002.00000	3,175	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			13.00000	12	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,021.00000	2,192	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			33.00000	29	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			24.00000	28	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,036.00000	3,864	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,992.00000	4,167	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			4.00000	3	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,092.00000	4,266	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	2	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,100.00000	3,274	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	10	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,118.00000	2,290	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			30.00000	26	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,185.00000	1,344	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			97.00000	80	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			60.00000	71	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,972.00000	2,807	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			26.00000	30	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,938.00000	3,767	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,290.00000	4,465	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	1	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,298.00000	3,472	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			10.00000	8	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,313.00000	2,486	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			25.00000	22	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,365.00000	1,527	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			76.00000	63	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			71.00000	84	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,783.00000	2,621	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			31.00000	36	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,742.00000	3,572	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,390.00000	4,565	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	1	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,397.00000	3,571	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			8.00000	7	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,411.00000	2,584	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	20	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,456.00000	1,620	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			68.00000	56	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			77.00000	92	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,689.00000	2,528	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			33.00000	39	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,645.00000	3,475	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			12.00000	13	29.29	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	17.20	Put		5,624.00000	5,450	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		6.00000	6	32.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,617.00000	7,443	32.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		12.00000	13	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,724.00000	5,549	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		5.00000	6	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,717.00000	7,543	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,191.00000	4,365	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		3.00000	2	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,199.00000	3,373	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		11.00000	9	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,216.00000	2,388	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		27.00000	24	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,274.00000	1,435	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		86.00000	71	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		28.00000	33	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,840.00000	3,669	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		12.00000	13	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,823.00000	5,649	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	6	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,817.00000	7,642	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		11.00000	12	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,923.00000	5,749	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	6	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,917.00000	7,742	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		11.00000	12	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,072.00000	5,898	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	5	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,066.00000	7,892	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		10.00000	11	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,172.00000	5,998	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		4.00000	5	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,166.00000	7,992	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		9.00000	11	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,321.00000	6,147	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		4.00000	5	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,316.00000	8,141	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		10.00000	11	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,271.00000	6,097	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		4.00000	5	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,266.00000	8,091	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		11.00000	12	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,023.00000	5,848	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	5	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,017.00000	7,842	33.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.25	Call		4,340.00000	4,515	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	1	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,347.00000	3,521	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	8	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,410.00000	1,573	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		72.00000	60	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		12.00000	13	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,674.00000	5,500	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		6.00000	6	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,667.00000	7,493	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,241.00000	4,415	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,248.00000	3,422	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	9	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,265.00000	2,437	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		26.00000	23	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,319.00000	1,481	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		81.00000	67	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		29.00000	34	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,791.00000	3,621	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		12.00000	13	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,773.00000	5,599	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		5.00000	6	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,767.00000	7,592	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,141.00000	4,316	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	2	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,150.00000	3,323	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	10	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,167.00000	2,339	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		29.00000	25	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		27.00000	31	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,889.00000	3,718	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		11.00000	12	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,873.00000	5,699	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		5.00000	6	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,867.00000	7,692	33.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.96170	11.78360		18.59	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	11.80	Call		677.00000	760	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		693.00000	599	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		761.00000	854	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		577.00000	492	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		831.00000	931	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		498.00000	419	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		440.00000	492	20.15	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,257.00000	1,130	20.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.00	Call			1,080.00000	1,200	16.84	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			296.00000	239	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			784.00000	879	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			550.00000	467	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			856.00000	958	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			472.00000	396	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			623.00000	697	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			789.00000	685	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			589.00000	659	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			856.00000	748	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			574.00000	642	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			890.00000	780	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			606.00000	678	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			822.00000	716	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			658.00000	739	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			725.00000	627	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			717.00000	806	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			633.00000	544	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			717.00000	806	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			633.00000	544	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			807.00000	905	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			524.00000	443	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			882.00000	986	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			448.00000	374	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			640.00000	717	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			757.00000	656	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			696.00000	783	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			662.00000	571	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			558.00000	624	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			925.00000	813	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			543.00000	608	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			960.00000	846	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			529.00000	592	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			995.00000	880	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,553.00000	3,729	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			19.00000	18	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,570.00000	2,746	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	34	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,641.00000	1,796	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			108.00000	84	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			935.00000	1,044	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			401.00000	332	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			321.00000	356	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,787.00000	1,645	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			205.00000	228	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Put		2,672.00000	2,517	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		136.00000	150	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,603.00000	3,439	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		91.00000	102	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,557.00000	4,390	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,602.00000	3,779	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		18.00000	17	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,619.00000	2,795	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		36.00000	33	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,684.00000	1,839	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		100.00000	77	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		962.00000	1,073	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		379.00000	312	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		329.00000	365	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,745.00000	1,603	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		210.00000	233	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,626.00000	2,472	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		139.00000	153	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,555.00000	3,392	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		93.00000	104	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,509.00000	4,343	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,701.00000	3,878	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		17.00000	16	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,717.00000	2,893	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		34.00000	32	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,770.00000	1,927	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		86.00000	66	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,020.00000	1,135	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		336.00000	274	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		344.00000	383	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,661.00000	1,521	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		219.00000	244	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,536.00000	2,383	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		144.00000	160	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,461.00000	3,298	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		97.00000	109	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,414.00000	4,248	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,750.00000	3,927	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		16.00000	15	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,766.00000	2,943	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		33.00000	31	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,814.00000	1,972	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		80.00000	60	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,049.00000	1,167	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		316.00000	256	16.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.05	Call			353.00000	392	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,619.00000	1,480	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			224.00000	250	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,491.00000	2,338	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			147.00000	163	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,414.00000	3,251	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			99.00000	112	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,366.00000	4,200	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,651.00000	3,828	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			18.00000	16	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,668.00000	2,844	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			35.00000	33	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,727.00000	1,883	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			93.00000	71	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			991.00000	1,104	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			357.00000	292	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			336.00000	374	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,703.00000	1,562	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			214.00000	239	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,581.00000	2,427	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			142.00000	156	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,508.00000	3,345	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			95.00000	107	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,461.00000	4,295	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,898.00000	4,075	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			15.00000	13	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,914.00000	3,090	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			30.00000	28	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,947.00000	2,111	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			63.00000	49	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,143.00000	1,270	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			259.00000	209	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			379.00000	422	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,495.00000	1,360	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			240.00000	267	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,357.00000	2,206	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			156.00000	173	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,273.00000	3,111	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			106.00000	119	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,223.00000	4,057	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,997.00000	4,172	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			14.00000	11	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,012.00000	3,188	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			29.00000	26	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,037.00000	2,208	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.80	Put		54.00000	47	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,209.00000	1,346	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		225.00000	184	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		398.00000	444	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,415.00000	1,282	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		252.00000	279	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,268.00000	2,117	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		163.00000	180	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,179.00000	3,018	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		111.00000	123	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,128.00000	3,961	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,948.00000	4,124	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	12	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,963.00000	3,139	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		29.00000	27	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,992.00000	2,160	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		58.00000	48	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,175.00000	1,308	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		242.00000	196	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		388.00000	433	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,455.00000	1,321	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		246.00000	273	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,312.00000	2,161	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		159.00000	176	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,226.00000	3,065	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		109.00000	121	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,175.00000	4,009	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,799.00000	3,976	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		16.00000	15	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,816.00000	2,992	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		32.00000	30	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,858.00000	2,017	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		74.00000	56	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		361.00000	402	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,577.00000	1,440	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		230.00000	256	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,446.00000	2,294	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		150.00000	166	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,366.00000	3,204	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		102.00000	114	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,318.00000	4,153	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,849.00000	4,026	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		15.00000	14	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,865.00000	3,041	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		31.00000	29	21.47	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	9.95	Call			1,902.00000	2,063	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			68.00000	51	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,111.00000	1,234	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			277.00000	222	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			370.00000	412	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,536.00000	1,400	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			235.00000	262	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,401.00000	2,250	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			153.00000	169	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,319.00000	3,158	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			104.00000	117	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,270.00000	4,105	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,047.00000	4,221	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			13.00000	10	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,061.00000	3,237	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			28.00000	25	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,083.00000	2,257	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			49.00000	45	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,243.00000	1,384	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			209.00000	172	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			408.00000	455	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,375.00000	1,244	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			258.00000	285	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,224.00000	2,073	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			166.00000	184	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,132.00000	2,972	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			114.00000	125	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,080.00000	3,914	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,095.00000	4,271	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			12.00000	9	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,110.00000	3,286	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			27.00000	24	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,131.00000	2,306	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			48.00000	44	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,280.00000	1,423	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			197.00000	161	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			419.00000	467	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,335.00000	1,205	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			263.00000	291	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,180.00000	2,029	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			169.00000	188	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,086.00000	2,926	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			116.00000	127	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,032.00000	3,866	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,292.00000	4,468	25.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	6	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,307.00000	3,483	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			23.00000	21	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,326.00000	2,501	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			43.00000	39	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,436.00000	1,584	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			152.00000	122	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			464.00000	518	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,180.00000	1,056	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			287.00000	318	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,003.00000	1,856	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			184.00000	204	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,900.00000	2,743	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			124.00000	137	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,841.00000	3,675	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,440.00000	4,616	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			6.00000	4	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,454.00000	3,631	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			21.00000	19	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,473.00000	2,648	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			39.00000	36	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,558.00000	1,710	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			124.00000	98	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			502.00000	561	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,068.00000	949	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			307.00000	340	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,873.00000	1,729	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			196.00000	218	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,763.00000	2,607	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			131.00000	145	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,698.00000	3,533	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			57.00000	64	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,623.00000	5,452	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			18.00000	21	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,584.00000	7,409	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			53.00000	60	28.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,770.00000	5,599	28.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			16.00000	19	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,733.00000	7,557	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,193.00000	4,369	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			10.00000	7	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,208.00000	3,384	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			25.00000	23	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,229.00000	2,403	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			45.00000	42	18.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.60	Call		1,357.00000	1,502	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		173.00000	141	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		275.00000	304	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,091.00000	1,942	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		120.00000	132	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,937.00000	3,770	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		51.00000	58	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,868.00000	5,696	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		15.00000	18	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,832.00000	7,656	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		49.00000	56	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,966.00000	5,794	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		14.00000	17	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,931.00000	7,755	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,948.00000	4,124	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	12	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		46.00000	53	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,112.00000	5,941	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		13.00000	15	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,079.00000	7,903	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		43.00000	51	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,209.00000	6,039	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		12.00000	14	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,179.00000	8,002	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		39.00000	46	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,355.00000	6,185	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		11.00000	13	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,327.00000	8,151	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		40.00000	48	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,307.00000	6,136	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		11.00000	13	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,278.00000	8,102	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		47.00000	54	29.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,063.00000	5,892	29.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		13.00000	16	29.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,030.00000	7,854	29.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,341.00000	4,517	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	5	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,356.00000	3,532	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		22.00000	20	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,375.00000	2,550	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		41.00000	38	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,476.00000	1,625	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		142.00000	114	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		293.00000	325	22.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.45	Put			1,960.00000	1,813	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			127.00000	140	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,793.00000	3,628	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			55.00000	62	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,721.00000	5,550	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			17.00000	20	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,683.00000	7,508	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,390.00000	4,567	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	5	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,405.00000	3,581	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			21.00000	20	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,424.00000	2,599	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			40.00000	37	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,517.00000	1,667	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			133.00000	106	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			300.00000	333	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,916.00000	1,771	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			129.00000	142	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,745.00000	3,580	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			56.00000	63	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,672.00000	5,501	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			17.00000	20	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,634.00000	7,459	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,243.00000	4,418	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			9.00000	7	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,258.00000	3,434	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			24.00000	22	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,277.00000	2,452	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			44.00000	40	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,396.00000	1,543	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			163.00000	131	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			281.00000	311	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,047.00000	1,899	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			122.00000	135	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,889.00000	3,723	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			52.00000	59	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,819.00000	5,648	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			16.00000	18	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,782.00000	7,607	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			48.00000	55	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,015.00000	5,843	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			14.00000	16	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,980.00000	7,804	29.01	0.00	0	0.00
AL12 On 06/08/2009 Index Future			316.85900		319.90300		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
AL13 On 06/08/2009 Index Future			242.90800		243.25500		0.00	17,003,560.00	7	0.00
AL13 On 05/11/2009 Index Future			247.56900		0.00000		0.00	0.00	0	0.00
AL37 On 06/08/2009 Index Future			276.41700		277.73100		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			309.65500		312.03000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			288.68700		290.56300		0.00	25,981,830.00	9	82.00
ALBI On 05/11/2009 Index Future			293.95400		295.86400		0.00	26,455,860.00	9	603.00
ALBI On 04/02/2010 Index Future			299.56500		301.49900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.98900		124.44100		0.00	2,479,780.00	2	0.00
CRD1 On 05/11/2009 Index Future			126.27600		126.73600		0.00	2,525,520.00	2	2.00
CRD1 On 04/02/2010 Index Future			128.68800		129.15700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			290.49800		292.33800		0.00	0.00	0	80.00
GOVI On 05/11/2009 jGovi			295.79750		297.66900		0.00	0.00	0	481.00
GOVI On 04/02/2010 jGovi			301.44600		303.35450		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			360.87000		360.87000		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			368.00300		368.00300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.87700		7.83500		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.90600		8.81600		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.56800		8.44700		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.76100		8.66600		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.03900		8.95200		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.03900		8.95100		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.04200		8.94900		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			7.67900		7.68500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.35100		7.27900		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
JFRA On 04/02/2010 jFra			7.33900		7.26800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.45800		7.39000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.73400		7.64400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.00400		7.91500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.80300		7.73000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.92200		7.83300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.11800		8.02100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.65100		8.55600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.75500		8.65300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.88500		8.78000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.97100		8.88200		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.01000		8.91600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.06400		8.96600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.25300		7.25800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.39400		7.40100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.62600		7.63400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.56200		7.56700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.73400		7.74000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			278.70200		280.79600		0.00	8,361,060.00	3	0.00
OTH1 On 05/11/2009 Index Future			283.84300		285.97400		0.00	8,515,290.00	3	3.00
OTH1 On 04/02/2010 Index Future			289.26400		291.43600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			9.14100		9.03300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			894.00000	813	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			172.00000	200	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			1,088.00000	999	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			116.00000	136	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			9.20000		9.08800		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2,054.00000	2,141	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.54200		8.44400		7.75	0.00	0	5,156.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,241.00000	3,715	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.63500		8.53200		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call			313.00000	244	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,798.00000	6,259	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.71300		8.60300		7.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 04/02/2010 Bond Future	7.75	Call			987.00000	847	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,306.00000	5,709	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.74300		8.62600		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,688.00000	2,424	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,288.00000	3,579	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.71700		8.61300		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,819.00000	2,563	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,197.00000	2,413	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.97100		8.87200		16.57	0.00	0	5,750.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,382.00000	551	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			149.00000	273	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			14,577.00000	15,532	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.01700		8.91500		16.11	0.00	0	8,134.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,228.00000	3,692	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			3,417.00000	3,853	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,066.00000	2,629	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,664.00000	5,199	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			496.00000	386	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,540.00000	13,402	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			266.00000	201	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,140.00000	16,047	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.05800		8.95300		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,522.00000	2,207	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,486.00000	10,159	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.08000		8.97200		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,362.00000	5,827	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,100.00000	6,571	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.10400		9.00000		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			3,581.00000	2,969	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			1,297.00000	1,644	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.60200		8.50400		8.07	203.70	2	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,118.00000	2,702	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.67500		8.57100		7.65	207.37	2	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			251.00000	196	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,752.00000	5,121	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.74100		8.63000		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			571.00000	485	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,121.00000	5,468	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.76900		8.65000		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,152.00000	1,943	6.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future	8.50	Put			2,717.00000	2,952	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.80200		8.69800		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,595.00000	2,378	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,524.00000	1,677	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.04200		8.92400		11.20	155,228.93	1,570	3,140.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,789.00000	1,139	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			5.00000	6	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.11500		8.99200		11.24	151,477.85	1,570	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			148.00000	107	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,652.00000	9,272	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.18500		9.05600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,205.00000	1,021	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,843.00000	6,334	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.22300		9.08800		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,283.00000	2,944	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,735.00000	4,086	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.25800		9.14200		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,247.00000	1,939	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,710.00000	1,978	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.07100		8.94300		12.71	65,460.27	693	360.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,829.00000	1,069	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			7.00000	12	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.13700		9.00400		12.28	65,675.50	683	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call			156.00000	110	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,570.00000	10,302	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.19800		9.05900		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,315.00000	1,099	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,433.00000	7,013	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.23400		9.08900		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,605.00000	3,206	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,109.00000	4,523	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.27300		9.14600		0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,181.00000	1,810	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,610.00000	1,936	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.62200		8.52400		7.10	96.51	1	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,529.00000	2,183	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	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			5,585.00000	5,932	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.70400		8.59900		6.68	98.24	1	1.00
R206 On 05/11/2009 Bond Future	7.50	Call			197.00000	154	6.43	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 05/11/2009 Bond Future	7.50	Put			3,991.00000	4,300	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.78100		8.66900		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			447.00000	379	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,273.00000	4,562	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.82100		8.69900		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,065.00000	1,874	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,911.00000	2,088	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.87600		8.76500		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,279.00000	2,102	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,614.00000	1,752	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.14100		9.04300		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,292.00000	710	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			36.00000	52	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.20200		9.10000		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			133.00000	100	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,491.00000	11,069	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.25800		9.15200		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,296.00000	1,128	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,844.00000	7,299	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.29500		9.18500		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,179.00000	3,838	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,803.00000	4,098	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.33500		9.23100		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,609.00000	2,241	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			1,092.00000	1,315	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.18800		9.10000		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,014.00000	500	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			79.00000	115	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.23400		9.14300		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			221.00000	175	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,465.00000	9,979	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.28000		9.18900		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,723.00000	1,541	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,066.00000	6,436	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.32700		9.23700		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,157.00000	3,871	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,079.00000	4,331	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.37200		9.28500		0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			2,398.00000	2,087	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,141.00000	1,342	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.56100		8.46100		20.28	0.00	0	1,513.00

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	8.75	Call			2,405.00000	1,562	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			9.00000	10	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			0.00000	0	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,090.00000	4,933	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.58700		8.48600		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	7.25	Call			298.00000	226	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,022.00000	12,797	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,034.00000	9,275	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			455.00000	543	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			145.00000	106	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,586.00000	15,394	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.60900		8.50500		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,344.00000	1,148	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,620.00000	11,290	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,027.00000	11,284	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			960.00000	1,084	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.61500		8.50900		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,268.00000	4,801	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,344.00000	5,759	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.62200		8.51700		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,693.00000	2,119	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			782.00000	1,079	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			286.75800		288.57800		0.00	286,758,000.00	100	0.00
TRT1 On 05/11/2009 Index Future			292.04800		293.89900		0.00	292,048,000.00	100	100.00
TRT1 On 04/02/2010 Index Future			297.62500		299.51300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.72030		6.63560		16.94	9,408,420.00	1,400	240,954.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			144.00000	191	17.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			159.00000	120	17.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			197.00000	258	18.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			111.00000	87	18.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			231.00000	294	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			95.00000	74	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			304.00000	373	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			68.00000	53	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			304.00000	373	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			68.00000	53	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			384.00000	457	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			48.00000	37	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			343.00000	415	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			57.00000	44	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			166.00000	223	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			130.00000	103	17.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.55	Call			197.00000	258	18.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			111.00000	87	18.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			266.00000	333	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			81.00000	63	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			266.00000	333	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			81.00000	63	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			384.00000	457	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			48.00000	37	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			166.00000	223	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			130.00000	103	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			144.00000	191	17.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			159.00000	120	17.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			426.00000	501	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			41.00000	31	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			470.00000	546	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			34.00000	26	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			108.00000	140	17.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			223.00000	169	17.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			125.00000	160	16.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			190.00000	140	16.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			125.00000	160	16.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			190.00000	140	16.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			94.00000	121	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			258.00000	201	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			94.00000	121	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			258.00000	201	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			70.00000	91	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			335.00000	271	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			53.00000	69	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			417.00000	348	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			70.00000	91	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			335.00000	271	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			81.00000	105	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			296.00000	235	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			61.00000	79	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			375.00000	309	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			46.00000	59	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			460.00000	389	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			61.00000	79	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			375.00000	309	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			46.00000	59	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			460.00000	389	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			35.00000	45	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			549.00000	475	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			40.00000	52	19.93	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	7.10	Put		504.00000	431	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		40.00000	52	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		504.00000	431	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		30.00000	39	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		595.00000	519	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		23.00000	30	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		688.00000	609	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		35.00000	45	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		549.00000	475	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		27.00000	34	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		641.00000	564	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		23.00000	30	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		688.00000	609	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		18.00000	23	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		782.00000	703	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		30.00000	39	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		595.00000	519	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		18.00000	23	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		782.00000	703	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		14.00000	18	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		878.00000	797	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		20.00000	26	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		735.00000	656	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		16.00000	20	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		830.00000	750	22.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		13.00000	16	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		927.00000	845	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		470.00000	546	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		34.00000	26	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,886.00000	5,970	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,386.00000	4,470	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,886.00000	2,970	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,387.00000	1,471	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	4	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,618.00000	1,533	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	1	38.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,115.00000	3,030	38.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	47.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,615.00000	4,530	47.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	53.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,114.00000	6,030	53.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,086.00000	6,170	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,586.00000	4,670	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,086.00000	3,170	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,586.00000	1,671	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	5	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,419.00000	1,335	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	37.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,915.00000	2,830	37.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	46.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,415.00000	4,330	46.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,914.00000	5,830	52.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,136.00000	6,220	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,636.00000	4,720	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,136.00000	3,220	26.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,636.00000	1,721	30.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	30.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	6	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,369.00000	1,286	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	37.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,865.00000	2,780	37.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	45.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,365.00000	4,280	45.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,864.00000	5,780	52.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		605.00000	685	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		20.00000	15	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		514.00000	592	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		28.00000	21	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		843.00000	926	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		8.00000	6	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		747.00000	829	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		11.00000	8	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		652.00000	732	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		16.00000	12	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		559.00000	638	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		24.00000	18	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		795.00000	877	23.23	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 14/09/2009 Currency Future	5.85	Put		9.00000	7	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		699.00000	780	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		14.00000	10	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		559.00000	638	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		24.00000	18	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		699.00000	780	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		14.00000	10	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,336.00000	4,420	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,336.00000	3,420	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,336.00000	2,420	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,337.00000	1,421	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		1.00000	1	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		3.00000	3	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,667.00000	1,583	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	42.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,665.00000	3,580	42.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	51.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,664.00000	5,580	51.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,664.00000	7,580	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,286.00000	4,370	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,286.00000	3,370	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,286.00000	2,370	30.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,287.00000	1,371	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		1.00000	1	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		3.00000	3	29.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,717.00000	1,633	29.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	42.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,715.00000	3,630	42.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	51.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,714.00000	5,630	51.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	55.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,714.00000	7,630	55.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,236.00000	4,320	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,236.00000	3,320	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,236.00000	2,320	31.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	31.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,237.00000	1,322	26.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		2.00000	1	26.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	3	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,767.00000	1,683	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	42.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,765.00000	3,680	42.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	51.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,764.00000	5,680	51.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	55.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,764.00000	7,680	55.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,186.00000	4,270	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,186.00000	3,270	26.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	26.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,186.00000	2,270	31.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	31.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,188.00000	1,272	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		2.00000	1	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	3	30.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,817.00000	1,732	30.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,815.00000	3,730	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	51.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,814.00000	5,730	51.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,814.00000	7,730	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,815.00000	3,730	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	51.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,814.00000	5,730	51.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,814.00000	7,730	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,136.00000	4,220	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,136.00000	2,220	31.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	31.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,138.00000	1,222	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		2.00000	2	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	30.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,867.00000	1,782	30.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,865.00000	3,780	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,864.00000	7,780	55.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,086.00000	4,170	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,086.00000	2,170	32.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	32.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,089.00000	1,172	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		3.00000	2	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	2	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,916.00000	1,832	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	43.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		3,915.00000	3,830	43.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	55.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		7,914.00000	7,830	55.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		4,036.00000	4,120	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		3,036.00000	3,120	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		2,036.00000	2,120	32.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	32.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		1,039.00000	1,123	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		4.00000	3	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	31.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		1,966.00000	1,882	31.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	44.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		3,965.00000	3,880	44.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		5,964.00000	5,880	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	55.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		7,964.00000	7,880	55.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call		0.00000	4,020	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call		0.00000	3,020	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put		0.00000	0	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call		0.00000	2,020	32.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	32.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		0.00000	1,024	24.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		0.00000	4	24.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		0.00000	2	31.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		0.00000	1,982	31.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	44.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		0.00000	3,980	44.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		0.00000	5,980	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	55.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		0.00000	7,980	55.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.78720	6.70100		17.68	1,018,080.00	150	664.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		287.00000	331	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Put		286.00000	244	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		338.00000	387	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		237.00000	200	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		365.00000	417	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		214.00000	180	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		365.00000	417	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		214.00000	180	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		425.00000	482	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		174.00000	145	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		425.00000	482	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		174.00000	145	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		457.00000	516	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		156.00000	129	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		457.00000	516	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		156.00000	129	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		312.00000	358	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		261.00000	221	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		394.00000	449	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		193.00000	162	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		490.00000	552	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		139.00000	114	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		312.00000	358	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		261.00000	221	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		287.00000	331	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		286.00000	244	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		524.00000	588	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		123.00000	101	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		524.00000	588	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		123.00000	101	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		560.00000	626	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		109.00000	89	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		216.00000	247	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		415.00000	360	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		267.00000	305	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		316.00000	268	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		249.00000	284	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		348.00000	297	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		249.00000	284	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		348.00000	297	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		232.00000	265	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		381.00000	328	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		216.00000	247	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		415.00000	360	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		188.00000	215	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		487.00000	428	18.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.10	Call		163.00000	187	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		562.00000	500	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		143.00000	163	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		642.00000	576	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		125.00000	143	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		724.00000	656	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		201.00000	230	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		450.00000	393	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		175.00000	201	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		524.00000	463	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		153.00000	175	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		602.00000	538	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		201.00000	230	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		450.00000	393	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		153.00000	175	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		602.00000	538	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		133.00000	153	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		682.00000	615	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		175.00000	201	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		524.00000	463	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,851.00000	5,937	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,351.00000	4,437	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,852.00000	2,938	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	0	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,362.00000	1,446	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		11.00000	9	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		38.00000	43	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,687.00000	1,605	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	8	29.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,156.00000	3,071	29.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,651.00000	4,565	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,150.00000	6,064	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,101.00000	6,187	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,601.00000	4,687	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,101.00000	3,187	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,608.00000	1,693	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		7.00000	6	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		48.00000	55	23.82	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	8.10	Put		1,447.00000	1,367	23.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	11	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,909.00000	2,824	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	3	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,401.00000	4,315	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,900.00000	5,814	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,151.00000	6,237	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,651.00000	4,737	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,151.00000	3,237	31.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,657.00000	1,743	23.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		6.00000	5	23.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		51.00000	58	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,400.00000	1,320	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		10.00000	12	28.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,859.00000	2,774	28.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	3	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,351.00000	4,265	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,850.00000	5,764	35.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		674.00000	746	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		73.00000	59	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		597.00000	665	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		96.00000	78	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		841.00000	919	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		40.00000	32	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		755.00000	831	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		54.00000	44	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		635.00000	705	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		84.00000	68	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		597.00000	665	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		96.00000	78	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		714.00000	788	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		63.00000	51	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		490.00000	552	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		139.00000	114	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		232.00000	265	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		381.00000	328	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		798.00000	875	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		47.00000	37	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,351.00000	3,437	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	29.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,353.00000	2,439	28.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			2.00000	1	28.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			4.00000	5	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,653.00000	3,568	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	34.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,650.00000	5,564	34.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	39.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,649.00000	7,563	39.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,251.00000	4,337	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,251.00000	3,337	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,253.00000	2,339	27.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			2.00000	2	27.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,264.00000	1,348	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			13.00000	11	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			34.00000	39	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,783.00000	1,701	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	5	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,753.00000	3,667	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,750.00000	5,664	35.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	39.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,749.00000	7,663	39.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,201.00000	4,287	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,201.00000	3,287	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,203.00000	2,289	27.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			2.00000	2	27.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,215.00000	1,299	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			14.00000	12	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			33.00000	37	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,832.00000	1,750	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			4.00000	4	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,803.00000	3,717	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,800.00000	5,714	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	39.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,799.00000	7,713	39.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,151.00000	4,237	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,153.00000	2,239	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,166.00000	1,250	19.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.55	Put			15.00000	13	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			31.00000	35	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,880.00000	1,798	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			4.00000	4	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,853.00000	3,767	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,849.00000	7,763	40.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,101.00000	4,187	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,104.00000	2,190	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			3.00000	2	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,117.00000	1,202	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			16.00000	14	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			30.00000	34	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,929.00000	1,847	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			4.00000	4	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,903.00000	3,817	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	40.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,899.00000	7,813	40.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,051.00000	4,137	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,051.00000	3,137	31.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	31.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,054.00000	2,140	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			3.00000	3	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,069.00000	1,153	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			18.00000	16	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			29.00000	32	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,978.00000	1,895	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			3.00000	4	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,952.00000	3,867	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	35.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,950.00000	5,864	35.47	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			7,949.00000	7,863	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,301.00000	4,387	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,301.00000	3,387	30.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,303.00000	2,389	28.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			2.00000	2	28.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,313.00000	1,397	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			12.00000	10	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			36.00000	41	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,735.00000	1,653	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.40	Call		4.00000	5	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,703.00000	3,618	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	34.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,700.00000	5,614	34.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	39.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,699.00000	7,613	39.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,001.00000	4,087	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,001.00000	3,087	32.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,004.00000	2,090	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,021.00000	1,105	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		20.00000	17	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		28.00000	31	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,027.00000	1,944	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		3.00000	4	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,002.00000	3,916	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	1	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,000.00000	5,914	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	40.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,999.00000	7,913	40.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		0.00000	4,037	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		0.00000	3,038	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		0.00000	2,040	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	3	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		0.00000	1,056	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		0.00000	19	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		0.00000	30	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		0.00000	1,993	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	3	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		0.00000	3,966	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	1	35.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		0.00000	5,964	35.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	40.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		0.00000	7,963	40.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.84670	6.76010		18.26	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		388.00000	432	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		378.00000	336	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		434.00000	482	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		324.00000	285	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		458.00000	508	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		298.00000	262	17.81	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	6.55	Call		484.00000	536	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		274.00000	239	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		511.00000	565	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		251.00000	218	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		539.00000	595	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		229.00000	198	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		410.00000	457	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		350.00000	310	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		458.00000	508	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		298.00000	262	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		569.00000	626	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		208.00000	179	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		410.00000	457	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		350.00000	310	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		630.00000	691	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		170.00000	145	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		368.00000	409	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		408.00000	363	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		333.00000	368	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		473.00000	421	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		301.00000	333	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		541.00000	486	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		273.00000	302	19.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		613.00000	555	19.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		697.00000	761	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		137.00000	115	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		732.00000	798	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		122.00000	101	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		663.00000	726	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		153.00000	129	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		599.00000	658	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		189.00000	161	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		350.00000	387	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		440.00000	390	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		317.00000	350	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		507.00000	453	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		805.00000	875	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		95.00000	78	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		844.00000	915	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		84.00000	68	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		768.00000	836	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		108.00000	89	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		697.00000	761	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		137.00000	115	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		630.00000	691	17.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.30	Put		170.00000	145	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		368.00000	409	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		408.00000	363	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,360.00000	4,447	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,361.00000	3,447	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	0	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,365.00000	2,451	25.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,384.00000	1,468	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		24.00000	22	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		92.00000	100	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,732.00000	1,653	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		12.00000	14	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,652.00000	3,567	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	30.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,643.00000	5,557	30.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	2	33.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,641.00000	7,555	33.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,260.00000	4,347	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,261.00000	3,347	25.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	0	25.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,266.00000	2,352	24.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	5	24.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,287.00000	1,372	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		27.00000	25	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		86.00000	93	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,826.00000	1,747	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		11.00000	12	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,751.00000	3,666	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	4	30.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,743.00000	5,657	30.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	2	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,741.00000	7,655	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,210.00000	4,297	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,211.00000	3,297	25.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	0	25.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,217.00000	2,303	24.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		7.00000	6	24.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,240.00000	1,324	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		29.00000	27	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		83.00000	90	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,873.00000	1,793	24.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.55	Call			10.00000	12	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,800.00000	3,715	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	4	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,793.00000	5,707	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	2	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,791.00000	7,705	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,160.00000	4,247	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,161.00000	3,247	26.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	0	26.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,167.00000	2,253	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			7.00000	6	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,192.00000	1,276	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			32.00000	29	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			80.00000	87	24.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,920.00000	1,841	24.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			10.00000	11	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,849.00000	3,764	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	4	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,843.00000	5,757	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	2	33.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,841.00000	7,755	33.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,192.00000	1,276	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			32.00000	29	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,060.00000	4,147	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,062.00000	3,147	27.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	27.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,069.00000	2,154	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			8.00000	8	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,097.00000	1,181	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			37.00000	34	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			76.00000	82	25.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,015.00000	1,935	25.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			9.00000	10	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,948.00000	3,863	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,943.00000	5,857	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,941.00000	7,855	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,110.00000	4,197	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,111.00000	3,197	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	0	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,118.00000	2,204	23.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.65	Put		8.00000	7	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,144.00000	1,228	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		34.00000	32	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		78.00000	85	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,968.00000	1,888	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		9.00000	10	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,899.00000	3,814	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	3	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,893.00000	5,807	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,891.00000	7,805	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,310.00000	4,397	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,311.00000	3,397	24.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	0	24.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,316.00000	2,402	24.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		6.00000	5	24.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,336.00000	1,420	18.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		25.00000	23	18.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		89.00000	96	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,779.00000	1,700	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		11.00000	13	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,701.00000	3,616	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	4	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,693.00000	5,607	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	2	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,691.00000	7,605	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,010.00000	4,097	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,012.00000	3,098	27.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		2.00000	1	27.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,019.00000	2,105	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		9.00000	8	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,050.00000	1,134	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		40.00000	37	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		73.00000	79	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,063.00000	1,983	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		8.00000	9	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,998.00000	3,913	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		3.00000	3	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,993.00000	5,907	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,991.00000	7,905	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		0.00000	3,997	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	19.07	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	3.85	Call			0.00000	2,998	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	2	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			0.00000	2,006	22.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			0.00000	9	22.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			0.00000	1,040	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			0.00000	43	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			0.00000	75	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			0.00000	2,078	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			0.00000	8	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			0.00000	4,012	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			0.00000	3	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			0.00000	6,007	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	1	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			0.00000	8,005	34.10	0.00	0	0.00

Total for Derivatives:								2,880,601,095.88	17,030	1,146,085.00
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Grand Total:								2,880,601,095.88	17,030	1,146,085.00
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