



Daily MTM Report

Daily summary for 29/07/2009

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			7.71500	7.70500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.51000	8.57000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.96000	9.03000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.58000	8.64500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.99000	9.06000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.01500	9.07500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.61000	8.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.12500	9.18500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.20000	9.26500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.54000	8.62000			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			7.96050	7.92610		21.01	14,050,282.50	1,765	264,065.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		225.00000	245	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		249.00000	234	21.01	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		541.00000	570	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		65.00000	60	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		330.00000	356	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		153.00000	145	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		272.00000	297	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		196.00000	186	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		144.00000	158	22.49	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		417.00000	397	22.49	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		131.00000	144	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		455.00000	434	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		502.00000	531	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		76.00000	70	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		157.00000	172	22.19	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		381.00000	362	22.19	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		300.00000	325	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		174.00000	165	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		120.00000	132	23.08	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		494.00000	472	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		246.00000	270	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		220.00000	209	21.00	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		60.00000	67	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		834.00000	806	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		188.00000	205	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		312.00000	295	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		110.00000	121	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		534.00000	511	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		101.00000	111	23.67	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		574.00000	550	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		172.00000	188	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		346.00000	328	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		206.00000	224	21.31	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		279.00000	264	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		428.00000	456	20.93	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		102.00000	96	20.93	0.00	0	200.00

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	8.95	Call			40.00000	45	26.92	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,064.00000	1,034	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			92.00000	102	23.97	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			616.00000	591	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			84.00000	93	24.26	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			658.00000	633	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			708.00000	739	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			32.00000	29	20.85	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			55.00000	61	25.74	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			879.00000	851	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			92.00000	102	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			616.00000	591	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			71.00000	79	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			745.00000	718	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			65.00000	72	25.15	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			789.00000	762	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			51.00000	57	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			925.00000	896	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			60.00000	67	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			834.00000	806	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			77.00000	86	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			701.00000	675	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			43.00000	48	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,017.00000	988	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			35.00000	38	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,158.00000	1,128	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			28.00000	31	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,302.00000	1,270	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			24.00000	26	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,398.00000	1,366	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			21.00000	23	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,495.00000	1,463	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			22.00000	25	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,446.00000	1,414	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			12.00000	14	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,736.00000	1,704	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	3	31.27	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,476.00000	2,442	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			9.00000	10	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,883.00000	1,850	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	6	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,129.00000	2,096	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			8.00000	9	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,932.00000	1,899	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			11.00000	13	30.24	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 14/09/2009 Currency Future	9.70	Put		1,785.00000	1,752	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		10.00000	12	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,834.00000	1,801	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		7.00000	8	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,981.00000	1,948	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		7.00000	8	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,981.00000	1,948	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		3.00000	4	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,327.00000	2,294	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		3.00000	4	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,377.00000	2,343	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		3.00000	3	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,427.00000	2,393	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		3.00000	3	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,427.00000	2,393	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		2.00000	2	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,576.00000	2,542	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		1.00000	2	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,775.00000	2,741	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		1.00000	1	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,025.00000	2,990	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	40.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,074.00000	5,040	40.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		1.00000	1	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,925.00000	2,891	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1.00000	1	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,875.00000	2,841	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1.00000	1	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,825.00000	2,791	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		2.00000	3	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,526.00000	2,492	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		4.00000	4	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,278.00000	2,244	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		2.00000	2	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,676.00000	2,641	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	2	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,725.00000	2,691	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		5.00000	6	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,179.00000	2,145	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		7.00000	8	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,030.00000	1,997	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		4.00000	5	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,228.00000	2,194	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		2.00000	2	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,626.00000	2,592	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 14/09/2009 Currency Future	10.60	Call			2.00000	2	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,676.00000	2,641	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,925.00000	2,891	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,626.00000	2,592	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	4	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,377.00000	2,343	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	4	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,278.00000	2,244	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			6.00000	7	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,080.00000	2,046	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	1	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,374.00000	3,340	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			14.00000	16	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,688.00000	1,655	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			11.00000	13	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,785.00000	1,752	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			9.00000	10	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,883.00000	1,850	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	3	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,476.00000	2,442	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			15.00000	18	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,639.00000	1,607	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			12.00000	14	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,736.00000	1,704	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			17.00000	19	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,591.00000	1,559	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			5.00000	6	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,179.00000	2,145	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,975.00000	2,941	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,075.00000	3,040	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	5	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,228.00000	2,194	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,125.00000	3,090	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,224.00000	3,190	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,875.00000	2,841	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,125.00000	3,090	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			1.00000	1	33.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,324.00000	3,290	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		1.00000	1	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,975.00000	2,941	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,175.00000	3,140	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		5.00000	6	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,129.00000	2,096	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,175.00000	3,140	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		1.00000	1	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,274.00000	3,240	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	2	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,725.00000	2,691	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,224.00000	3,190	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	1	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,424.00000	3,390	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		30.00000	33	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,254.00000	1,222	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		19.00000	22	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,543.00000	1,511	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		15.00000	18	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,639.00000	1,607	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		32.00000	35	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,206.00000	1,175	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		21.00000	23	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,495.00000	1,463	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		26.00000	28	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,350.00000	1,318	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		19.00000	22	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,543.00000	1,511	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		8.00000	9	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,932.00000	1,899	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		7.00000	8	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,030.00000	1,997	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		28.00000	31	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,302.00000	1,270	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		14.00000	16	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,688.00000	1,655	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		35.00000	38	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,158.00000	1,128	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		37.00000	41	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,111.00000	1,081	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		32.00000	35	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,206.00000	1,175	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,526.00000	4,561	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,026.00000	3,061	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,528.00000	1,562	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			2.00000	2	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	37.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,474.00000	4,440	37.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	43.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,974.00000	5,940	43.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,474.00000	7,440	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,726.00000	4,761	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,226.00000	3,261	32.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,727.00000	1,762	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			361.00000	388	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			135.00000	127	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,274.00000	4,240	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	43.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,774.00000	5,740	43.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,274.00000	7,240	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,776.00000	4,811	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,276.00000	3,311	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,777.00000	1,812	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			394.00000	421	20.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			118.00000	111	20.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	36.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,224.00000	4,190	36.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,724.00000	5,690	42.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,224.00000	7,190	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			47.00000	52	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			971.00000	942	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			22.00000	25	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,446.00000	1,414	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,033.00000	1,067	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.90	Put		7.00000	7	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		581.00000	611	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		55.00000	50	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,230.00000	1,265	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		4.00000	4	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		753.00000	784	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		26.00000	24	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,280.00000	1,314	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		4.00000	4	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		798.00000	830	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		22.00000	19	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,329.00000	1,364	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		3.00000	3	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		844.00000	876	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		18.00000	15	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,674.00000	3,640	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,674.00000	4,640	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,774.00000	3,740	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	38.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,774.00000	4,740	38.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,181.00000	1,215	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		5.00000	5	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,824.00000	3,790	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	38.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,824.00000	4,790	38.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,132.00000	1,166	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		5.00000	5	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		665.00000	695	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		39.00000	35	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		300.00000	325	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		174.00000	165	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,874.00000	3,840	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	39.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,874.00000	4,840	39.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,724.00000	3,690	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,724.00000	4,690	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,429.00000	1,463	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		3.00000	3	24.80	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	7.00	Call			937.00000	970	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			11.00000	10	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,574.00000	3,540	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,574.00000	4,540	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,478.00000	1,513	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			2.00000	2	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			985.00000	1,018	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			9.00000	8	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,524.00000	3,490	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	37.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,524.00000	4,490	37.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,628.00000	1,662	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,374.00000	4,340	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,678.00000	1,712	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	1	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	36.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,324.00000	4,290	36.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,578.00000	1,612	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,082.00000	1,116	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			6.00000	6	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			622.00000	653	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			46.00000	42	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,424.00000	4,390	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,027.00000	2,061	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,974.00000	3,940	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,077.00000	2,111	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	0	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			47.00000	52	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			971.00000	942	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	35.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,924.00000	3,890	35.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,076.00000	4,111	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,076.00000	3,111	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	43.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.85	Put		5,924.00000	5,890	43.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call		3,976.00000	4,011	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		2,976.00000	3,011	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		1,977.00000	2,011	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		1.00000	1	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		985.00000	1,018	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		9.00000	8	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		225.00000	245	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		249.00000	234	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		6,024.00000	5,990	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		3,926.00000	3,961	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		2,926.00000	2,961	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		1,927.00000	1,961	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		1.00000	1	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		6,074.00000	6,040	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		3,826.00000	3,861	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		2,826.00000	2,861	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		1,827.00000	1,861	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		1.00000	1	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		6,174.00000	6,140	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call		3,676.00000	3,711	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put		0.00000	0	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call		2,676.00000	2,711	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put		0.00000	0	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put		6,324.00000	6,290	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call		3,626.00000	3,661	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put		0.00000	0	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call		2,626.00000	2,661	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put		0.00000	0	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call		0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put		6,374.00000	6,340	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call		3,526.00000	3,561	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put		0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call		2,526.00000	2,561	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put		0.00000	0	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,474.00000	3,440	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	39.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,974.00000	4,940	39.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,474.00000	6,440	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,576.00000	3,611	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,576.00000	2,611	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	39.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,924.00000	4,890	39.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,424.00000	6,390	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,726.00000	3,761	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,726.00000	2,761	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,274.00000	6,240	44.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,026.00000	4,061	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,126.00000	4,161	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,126.00000	3,161	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,127.00000	2,161	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,132.00000	1,166	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			5.00000	5	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	43.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,874.00000	5,840	43.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,176.00000	4,211	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,176.00000	3,211	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,176.00000	2,211	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	43.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,824.00000	5,790	43.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.09890		8.06470		21.43	60,774,145.60	7,504	54,474.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			423.00000	447	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			408.00000	398	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			838.00000	868	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			123.00000	119	20.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.85	Call			521.00000	547	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			306.00000	298	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			446.00000	471	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			381.00000	372	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			213.00000	226	24.16	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			948.00000	927	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			470.00000	495	21.19	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			355.00000	347	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			232.00000	246	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			867.00000	847	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			385.00000	406	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			470.00000	457	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			334.00000	353	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			569.00000	554	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			58.00000	62	30.51	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,543.00000	2,513	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			20.00000	22	35.17	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,255.00000	4,223	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			12.00000	13	36.12	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,948.00000	4,915	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			304.00000	322	22.60	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			640.00000	623	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			92.00000	97	28.45	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,927.00000	1,899	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			278.00000	294	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			713.00000	695	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			265.00000	281	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			751.00000	732	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			291.00000	308	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			676.00000	659	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			367.00000	387	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			502.00000	488	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			350.00000	370	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			535.00000	521	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			403.00000	425	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			438.00000	426	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			470.00000	495	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			355.00000	347	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			367.00000	387	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			502.00000	488	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			334.00000	353	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			569.00000	554	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			291.00000	308	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			676.00000	659	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			319.00000	337	22.40	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	8.35	Put			604.00000	588	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			319.00000	337	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			604.00000	588	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			121.00000	129	26.89	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,557.00000	1,530	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			265.00000	281	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			751.00000	732	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			254.00000	269	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			789.00000	770	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			254.00000	269	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			789.00000	770	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			222.00000	236	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			907.00000	887	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			243.00000	257	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			828.00000	808	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			801.00000	832	20.31	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			137.00000	133	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			195.00000	207	24.55	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,030.00000	1,008	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			187.00000	199	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,072.00000	1,050	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			195.00000	207	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,030.00000	1,008	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			204.00000	216	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			989.00000	967	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			232.00000	246	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			867.00000	847	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			179.00000	191	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,115.00000	1,092	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			159.00000	169	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,244.00000	1,220	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			141.00000	150	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,376.00000	1,351	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			131.00000	139	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,466.00000	1,440	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			126.00000	134	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,511.00000	1,485	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			141.00000	150	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,376.00000	1,351	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			117.00000	124	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,602.00000	1,575	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			152.00000	162	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,288.00000	1,263	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			126.00000	134	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,511.00000	1,485	26.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call		98.00000	104	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,834.00000	1,805	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		77.00000	83	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,163.00000	2,134	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		86.00000	91	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		2,022.00000	1,992	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		95.00000	101	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,880.00000	1,852	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		95.00000	101	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,880.00000	1,852	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		84.00000	89	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,069.00000	2,040	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		67.00000	71	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,352.00000	2,323	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		62.00000	67	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,448.00000	2,418	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		60.00000	64	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,496.00000	2,465	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		56.00000	60	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,591.00000	2,561	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		49.00000	53	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,784.00000	2,754	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		42.00000	45	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,027.00000	2,996	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		43.00000	46	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,979.00000	2,947	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		46.00000	49	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,881.00000	2,850	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		69.00000	74	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,305.00000	2,275	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		65.00000	69	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,400.00000	2,370	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		54.00000	58	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,640.00000	2,609	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		51.00000	54	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,736.00000	2,705	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		49.00000	53	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,784.00000	2,754	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		75.00000	80	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,210.00000	2,181	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		80.00000	86	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,116.00000	2,087	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		58.00000	62	30.51	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,543.00000	2,513	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		53.00000	56	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,688.00000	2,657	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		80.00000	86	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,116.00000	2,087	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		39.00000	42	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,125.00000	3,093	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		41.00000	43	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,076.00000	3,045	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		36.00000	39	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,271.00000	3,240	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		38.00000	41	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,174.00000	3,142	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		20.00000	22	35.17	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,255.00000	4,223	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		31.00000	33	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,566.00000	3,534	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		32.00000	34	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,468.00000	3,435	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		25.00000	26	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,960.00000	3,928	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		19.00000	20	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,354.00000	4,321	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		14.00000	15	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,749.00000	4,717	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		11.00000	12	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,146.00000	5,113	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		26.00000	28	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,861.00000	3,829	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		15.00000	17	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,650.00000	4,618	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		12.00000	13	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,047.00000	5,014	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		165.00000	176	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,201.00000	1,177	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		105.00000	112	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,740.00000	1,713	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	25	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,059.00000	4,026	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		10.00000	11	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,245.00000	5,212	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		113.00000	120	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,648.00000	1,621	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		75.00000	80	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,210.00000	2,181	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		34.00000	36	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,369.00000	3,337	32.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.60	Call		16.00000	18	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,552.00000	4,519	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		213.00000	226	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		948.00000	927	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		27.00000	29	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,763.00000	3,730	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		8.00000	9	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,544.00000	5,510	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		17.00000	19	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,453.00000	4,420	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		12.00000	13	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,047.00000	5,014	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		8.00000	9	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,643.00000	5,610	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		29.00000	31	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,664.00000	3,632	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		13.00000	14	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,848.00000	4,816	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		9.00000	10	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,444.00000	5,411	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		22.00000	23	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,157.00000	4,125	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		14.00000	15	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,749.00000	4,717	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		9.00000	10	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,345.00000	5,311	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		136.00000	144	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,421.00000	1,395	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		89.00000	94	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,974.00000	1,945	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		28.00000	30	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,713.00000	3,681	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		19.00000	21	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,305.00000	4,272	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		13.00000	14	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,898.00000	4,865	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		9.00000	9	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,494.00000	5,461	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		27.00000	29	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,763.00000	3,730	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		423.00000	447	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		408.00000	398	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		147.00000	156	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,332.00000	1,307	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		42.00000	45	31.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,027.00000	2,996	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		30.00000	32	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,615.00000	3,583	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		21.00000	23	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,206.00000	4,174	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		14.00000	15	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,799.00000	4,766	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		495.00000	521	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		330.00000	322	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		165.00000	176	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,201.00000	1,177	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	25	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,059.00000	4,026	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		102.00000	108	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,787.00000	1,759	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		45.00000	48	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,930.00000	2,899	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		31.00000	33	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,517.00000	3,485	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		23.00000	24	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,108.00000	4,075	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		10.00000	11	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,196.00000	5,163	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		605.00000	633	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		240.00000	234	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		36.00000	39	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,271.00000	3,240	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		635.00000	664	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		221.00000	215	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		204.00000	216	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		989.00000	967	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		37.00000	40	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,222.00000	3,191	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		27.00000	29	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,812.00000	3,780	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		666.00000	695	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		202.00000	196	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		152.00000	162	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,288.00000	1,263	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		35.00000	37	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,320.00000	3,289	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		25.00000	27	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,911.00000	3,878	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		17.00000	18	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,502.00000	4,469	35.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.75	Call			8.00000	8	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,693.00000	5,659	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			26.00000	28	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,861.00000	3,829	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	8	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,842.00000	5,809	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			7.00000	8	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,743.00000	5,709	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	29	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,812.00000	3,780	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			18.00000	20	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,403.00000	4,371	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			8.00000	9	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,593.00000	5,560	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			6.00000	7	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,942.00000	5,908	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			605.00000	633	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			240.00000	234	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			30.00000	32	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,615.00000	3,583	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			14.00000	15	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,799.00000	4,766	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	7	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,992.00000	5,958	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			9.00000	10	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,394.00000	5,361	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			576.00000	603	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			261.00000	255	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			10.00000	11	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,295.00000	5,262	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			913.00000	944	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			98.00000	95	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			243.00000	257	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			828.00000	808	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			16.00000	17	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,601.00000	4,568	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			12.00000	13	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,997.00000	4,964	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			952.00000	984	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			88.00000	85	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			699.00000	728	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			184.00000	179	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			187.00000	199	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,072.00000	1,050	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			48.00000	51	31.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,833.00000	2,802	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		31.00000	33	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,517.00000	3,485	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		10.00000	11	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,295.00000	5,262	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		875.00000	906	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		110.00000	107	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,209.00000	1,243	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		45.00000	44	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		605.00000	633	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		240.00000	234	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,255.00000	1,289	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		40.00000	40	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		77.00000	83	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,163.00000	2,134	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,164.00000	1,198	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		49.00000	49	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		576.00000	603	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		261.00000	255	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		72.00000	77	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,257.00000	2,228	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		19.00000	21	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,305.00000	4,272	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,164.00000	1,198	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		49.00000	49	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,301.00000	1,335	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		36.00000	36	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,515.00000	4,549	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,016.00000	3,050	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,536.00000	1,570	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		22.00000	21	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,486.00000	7,452	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,765.00000	4,799	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,266.00000	3,300	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	1	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,777.00000	1,811	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		12.00000	12	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		548.00000	575	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		283.00000	276	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		1.00000	2	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,237.00000	7,203	36.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Call			16.00000	17	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,601.00000	4,568	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,066.00000	3,100	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,071.00000	2,105	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			6.00000	6	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,119.00000	1,153	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			54.00000	54	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,269.00000	2,303	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			5.00000	4	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	4	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,539.00000	6,505	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,087.00000	7,053	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,315.00000	3,350	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,319.00000	2,353	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			4.00000	4	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,348.00000	1,381	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			33.00000	33	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	2	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,187.00000	7,153	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,216.00000	3,250	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,220.00000	2,254	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	5	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	2	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,287.00000	7,253	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,166.00000	3,200	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,170.00000	2,204	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			5.00000	5	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,337.00000	7,303	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,415.00000	3,450	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,418.00000	2,452	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,441.00000	1,475	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			27.00000	26	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,465.00000	3,500	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,468.00000	2,502	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	3	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,489.00000	1,522	21.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.60	Put		24.00000	24	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		2.00000	2	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,037.00000	7,003	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,615.00000	3,649	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	1	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,617.00000	2,651	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		3.00000	3	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,632.00000	1,666	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		17.00000	17	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		766.00000	796	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		152.00000	147	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		89.00000	94	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,974.00000	1,945	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		2.00000	2	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,887.00000	6,854	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,715.00000	3,749	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,717.00000	2,751	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		2.00000	2	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,728.00000	1,762	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		14.00000	13	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	3	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,788.00000	6,754	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,765.00000	3,799	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,767.00000	2,801	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		2.00000	2	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		3.00000	3	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,738.00000	6,704	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,815.00000	3,849	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,817.00000	2,851	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		2.00000	2	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,826.00000	1,859	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		11.00000	10	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		3.00000	3	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,688.00000	6,654	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,665.00000	3,699	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,667.00000	2,701	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		2.00000	2	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,680.00000	1,714	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		15.00000	15	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		2.00000	3	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,838.00000	6,804	36.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,015.00000	4,049	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,021.00000	2,056	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			7.00000	7	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,075.00000	1,109	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			60.00000	60	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			4.00000	4	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,489.00000	6,455	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,115.00000	4,149	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,116.00000	3,150	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,120.00000	2,155	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	6	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			33.00000	35	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,418.00000	3,386	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			4.00000	5	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,389.00000	6,356	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	7	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,892.00000	5,858	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,886.00000	7,852	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			24.00000	26	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,010.00000	3,977	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,986.00000	7,952	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,915.00000	3,949	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,916.00000	2,950	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,923.00000	1,957	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			9.00000	8	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			992.00000	1,024	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			77.00000	75	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			6.00000	6	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,091.00000	6,057	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	1	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,086.00000	8,052	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			5.00000	6	37.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,190.00000	6,157	37.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,186.00000	8,152	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,865.00000	3,899	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,866.00000	2,901	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.20	Put			2.00000	2	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,874.00000	1,908	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			10.00000	9	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			952.00000	984	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			88.00000	85	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			5.00000	6	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,141.00000	6,107	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	1	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,136.00000	8,102	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			4.00000	5	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,339.00000	6,306	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,336.00000	8,302	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,386.00000	8,351	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,565.00000	3,599	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			1.00000	1	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,567.00000	2,602	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			3.00000	3	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,584.00000	1,618	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			19.00000	19	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			732.00000	761	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			167.00000	162	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			4.00000	4	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,439.00000	6,405	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,436.00000	8,401	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			5.00000	5	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,240.00000	6,206	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,236.00000	8,202	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			4,065.00000	4,099	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			7,936.00000	7,902	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			4,215.00000	4,249	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			7.00000	8	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			5,792.00000	5,759	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			1.00000	1	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			7,786.00000	7,752	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.23440		8.20080		21.56	41,172.00	5	2,242.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			551.00000	574	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			550.00000	540	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			594.00000	618	21.26	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	8.10	Put			494.00000	483	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			572.00000	596	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			522.00000	511	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			641.00000	665	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			440.00000	430	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			617.00000	641	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			466.00000	457	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			514.00000	534	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			613.00000	600	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			464.00000	482	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			713.00000	698	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			108.00000	113	29.70	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,957.00000	2,929	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			65.00000	68	32.72	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,164.00000	4,134	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			433.00000	451	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			782.00000	767	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			294.00000	307	24.35	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,243.00000	1,222	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			198.00000	206	26.52	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,847.00000	1,822	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			405.00000	422	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			854.00000	838	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			419.00000	436	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			818.00000	802	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			497.00000	516	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			646.00000	632	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			480.00000	499	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			679.00000	665	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			448.00000	466	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			747.00000	732	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			392.00000	408	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			891.00000	874	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			379.00000	395	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			928.00000	911	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			344.00000	359	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,043.00000	1,024	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			313.00000	326	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,162.00000	1,142	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			333.00000	348	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,082.00000	1,063	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			355.00000	370	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,004.00000	986	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			269.00000	280	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,368.00000	1,346	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.40	Call			253.00000	264	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,453.00000	1,430	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			232.00000	243	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,582.00000	1,558	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			246.00000	257	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,495.00000	1,472	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			220.00000	230	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,669.00000	1,645	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			220.00000	230	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,669.00000	1,645	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			89.00000	93	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,388.00000	3,358	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			226.00000	236	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,625.00000	1,602	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			193.00000	201	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,892.00000	1,866	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			178.00000	186	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,028.00000	2,002	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			157.00000	164	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,256.00000	2,230	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			174.00000	182	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,073.00000	2,047	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			188.00000	196	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,937.00000	1,911	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			188.00000	196	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,937.00000	1,911	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			170.00000	177	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,119.00000	2,093	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			170.00000	177	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,119.00000	2,093	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			141.00000	148	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,441.00000	2,414	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			138.00000	144	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,487.00000	2,460	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			145.00000	152	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,394.00000	2,367	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			134.00000	141	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,534.00000	2,506	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			125.00000	130	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,674.00000	2,646	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			111.00000	116	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,910.00000	2,881	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			99.00000	103	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,148.00000	3,119	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			101.00000	106	30.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,100.00000	3,071	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		106.00000	110	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,005.00000	2,976	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		103.00000	108	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,052.00000	3,024	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		119.00000	124	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,768.00000	2,740	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		122.00000	127	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,721.00000	2,693	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		113.00000	118	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,862.00000	2,834	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		108.00000	113	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,957.00000	2,929	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		116.00000	121	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,815.00000	2,787	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		128.00000	134	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,627.00000	2,599	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		134.00000	141	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,534.00000	2,506	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		122.00000	127	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,721.00000	2,693	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		97.00000	101	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,196.00000	3,167	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		91.00000	95	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,330.00000	3,301	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		95.00000	99	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,244.00000	3,214	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		95.00000	99	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,244.00000	3,214	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		93.00000	97	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,292.00000	3,262	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		83.00000	87	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,533.00000	3,503	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		91.00000	95	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,340.00000	3,310	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		80.00000	84	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,629.00000	3,599	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		87.00000	91	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,436.00000	3,406	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		85.00000	89	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,484.00000	3,455	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		208.00000	217	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,758.00000	1,733	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		178.00000	186	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,028.00000	2,002	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Call			161.00000	169	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,211.00000	2,184	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			153.00000	160	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,302.00000	2,276	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			58.00000	61	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,407.00000	4,377	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			239.00000	250	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,538.00000	1,515	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			85.00000	89	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,484.00000	3,455	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			37.00000	39	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,536.00000	5,504	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			261.00000	272	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,410.00000	1,388	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			119.00000	124	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,768.00000	2,740	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			39.00000	41	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,388.00000	5,357	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			277.00000	289	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,326.00000	1,304	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			41.00000	43	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,290.00000	5,258	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			285.00000	298	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,284.00000	1,263	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			106.00000	110	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,005.00000	2,976	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			41.00000	43	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,241.00000	5,209	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			303.00000	316	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,202.00000	1,182	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			43.00000	45	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,142.00000	5,111	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			77.00000	80	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,726.00000	3,696	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			34.00000	36	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,783.00000	5,751	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			214.00000	223	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,713.00000	1,689	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			82.00000	85	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,581.00000	3,551	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			79.00000	82	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,678.00000	3,648	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			35.00000	36	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,734.00000	5,702	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			77.00000	80	31.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,726.00000	3,696	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		74.00000	77	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,823.00000	3,793	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		72.00000	75	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,921.00000	3,890	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		32.00000	33	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,981.00000	5,949	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		203.00000	212	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,802.00000	1,777	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		97.00000	101	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,196.00000	3,167	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		79.00000	82	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,678.00000	3,648	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		76.00000	79	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,775.00000	3,745	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		33.00000	35	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,833.00000	5,801	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		36.00000	38	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,635.00000	5,603	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		269.00000	280	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,368.00000	1,346	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		40.00000	42	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,339.00000	5,307	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		367.00000	383	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		966.00000	948	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		45.00000	47	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,044.00000	5,012	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		333.00000	348	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,082.00000	1,063	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		131.00000	137	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,580.00000	2,553	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		103.00000	108	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,052.00000	3,024	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		42.00000	44	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,191.00000	5,160	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		116.00000	121	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,815.00000	2,787	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		93.00000	97	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,292.00000	3,262	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		38.00000	40	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,438.00000	5,406	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		138.00000	144	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,487.00000	2,460	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		131.00000	137	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,580.00000	2,553	28.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Call		44.00000	46	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,093.00000	5,061	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		323.00000	337	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,122.00000	1,102	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		38.00000	40	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,487.00000	5,455	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		45.00000	48	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,995.00000	4,963	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		149.00000	156	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,348.00000	2,321	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		48.00000	51	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,847.00000	4,816	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		153.00000	160	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,302.00000	2,276	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		49.00000	52	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,798.00000	4,767	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		51.00000	54	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,700.00000	4,669	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		166.00000	173	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,165.00000	2,139	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		157.00000	164	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,256.00000	2,230	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		50.00000	53	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,749.00000	4,718	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		183.00000	191	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,982.00000	1,956	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		59.00000	62	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,359.00000	4,328	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		203.00000	212	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,802.00000	1,777	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		62.00000	65	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,261.00000	4,231	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		665.00000	689	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		414.00000	405	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		63.00000	66	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,213.00000	4,182	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		174.00000	182	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,073.00000	2,047	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		166.00000	173	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,165.00000	2,139	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		55.00000	57	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,554.00000	4,523	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		198.00000	206	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,847.00000	1,822	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		61.00000	64	32.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,310.00000	4,279	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			690.00000	715	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			389.00000	381	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			214.00000	223	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,713.00000	1,689	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			828.00000	855	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			277.00000	270	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			246.00000	257	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,495.00000	1,472	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			63.00000	66	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,213.00000	4,182	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			858.00000	885	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			257.00000	251	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			889.00000	917	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			238.00000	232	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			261.00000	272	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,410.00000	1,388	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			66.00000	69	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,116.00000	4,085	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			921.00000	949	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			220.00000	214	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,551.00000	4,585	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,057.00000	3,090	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			6.00000	6	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,599.00000	1,632	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			48.00000	47	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			56.00000	58	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,505.00000	4,474	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			17.00000	18	37.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,466.00000	7,433	37.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,801.00000	4,834	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,305.00000	3,339	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	4	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,829.00000	1,862	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			28.00000	28	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			18.00000	20	37.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,218.00000	7,185	37.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,057.00000	1,086	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			156.00000	152	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			303.00000	316	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,202.00000	1,182	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			285.00000	298	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,284.00000	1,263	24.50	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	9.60	Call			226.00000	236	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,625.00000	1,602	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			73.00000	76	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,872.00000	3,842	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,106.00000	3,140	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	5	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,117.00000	2,151	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			16.00000	17	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,211.00000	1,243	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			110.00000	108	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			70.00000	73	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,970.00000	3,939	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			46.00000	49	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,946.00000	4,914	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,255.00000	3,289	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	4	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,265.00000	2,299	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	14	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,335.00000	1,368	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			85.00000	83	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,314.00000	2,348	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			13.00000	14	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,378.00000	1,411	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			77.00000	76	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,355.00000	3,388	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	4	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,363.00000	2,397	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	13	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,421.00000	1,454	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			71.00000	70	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			716.00000	741	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			365.00000	357	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,156.00000	3,190	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			5.00000	5	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,166.00000	2,200	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			15.00000	16	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,252.00000	1,284	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			101.00000	99	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,454.00000	3,488	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			3.00000	3	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,462.00000	2,496	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			11.00000	12	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,509.00000	1,542	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			58.00000	58	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			770.00000	796	20.56	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 15/03/2010 Currency Future	7.75	Put			319.00000	312	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,504.00000	3,537	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	3	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,512.00000	2,545	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			11.00000	11	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,554.00000	1,587	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			53.00000	52	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			799.00000	825	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			298.00000	291	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			68.00000	71	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,067.00000	4,036	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,653.00000	3,687	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,660.00000	2,694	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			9.00000	9	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,690.00000	1,723	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			39.00000	38	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			47.00000	50	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,896.00000	4,865	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,703.00000	3,737	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,710.00000	2,743	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			9.00000	9	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,736.00000	1,769	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			35.00000	35	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,803.00000	3,836	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	2	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,809.00000	2,842	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			8.00000	8	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			987.00000	1,016	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			187.00000	181	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,753.00000	3,786	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,759.00000	2,793	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			8.00000	8	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,782.00000	1,815	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			31.00000	31	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			954.00000	982	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			203.00000	197	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,603.00000	3,637	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	3	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,611.00000	2,644	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	10	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,644.00000	1,677	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			43.00000	43	19.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,853.00000	3,886	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,858.00000	2,892	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	8	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,876.00000	1,909	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			25.00000	25	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,022.00000	1,050	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			171.00000	166	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,002.00000	4,036	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,007.00000	3,041	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			7.00000	6	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,018.00000	2,053	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			18.00000	19	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,130.00000	1,162	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			129.00000	128	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,102.00000	4,135	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			57.00000	60	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,456.00000	4,425	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			32.00000	34	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,932.00000	5,899	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			14.00000	15	37.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,913.00000	7,880	37.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			31.00000	33	35.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,030.00000	5,998	35.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			13.00000	14	37.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,013.00000	7,980	37.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,902.00000	3,936	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			2.00000	2	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,908.00000	2,942	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			7.00000	7	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,923.00000	1,956	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			22.00000	22	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			30.00000	32	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,129.00000	6,097	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			13.00000	14	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,112.00000	8,079	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			29.00000	30	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,228.00000	6,196	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			12.00000	13	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,211.00000	8,179	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			29.00000	31	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,178.00000	6,146	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			12.00000	13	37.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,161.00000	8,129	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		27.00000	28	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,376.00000	6,344	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		11.00000	12	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,360.00000	8,327	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		26.00000	28	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,425.00000	6,393	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		11.00000	12	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,410.00000	8,377	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,554.00000	3,587	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	3	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,561.00000	2,595	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		10.00000	10	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		26.00000	27	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,475.00000	6,443	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		10.00000	11	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,460.00000	8,427	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		28.00000	29	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,277.00000	6,245	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		12.00000	13	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,261.00000	8,228	37.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		4,052.00000	4,085	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		2,068.00000	2,102	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		17.00000	18	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,170.00000	1,202	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		119.00000	118	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		69.00000	72	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,018.00000	3,988	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		14.00000	15	37.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		7,963.00000	7,930	37.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,152.00000	4,185	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		33.00000	34	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		5,882.00000	5,850	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		14.00000	15	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		7,863.00000	7,831	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,201.00000	4,235	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	1	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,206.00000	3,239	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		5.00000	5	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,215.00000	2,250	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		15.00000	15	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,293.00000	1,326	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		92.00000	91	19.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.00	Call		14.00000	15	37.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,814.00000	7,781	37.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.36750	8.33410		21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		659.00000	682	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		675.00000	664	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		700.00000	723	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		616.00000	605	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		743.00000	767	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		559.00000	549	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		721.00000	744	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		587.00000	577	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		679.00000	702	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		645.00000	634	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		623.00000	645	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		739.00000	727	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		573.00000	593	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		839.00000	826	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		128.00000	132	30.73	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,943.00000	3,915	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		543.00000	562	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		909.00000	894	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		378.00000	392	24.35	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,444.00000	1,425	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		514.00000	533	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		980.00000	965	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		528.00000	547	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		944.00000	929	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		606.00000	627	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		772.00000	759	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		589.00000	610	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		805.00000	792	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		558.00000	577	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		874.00000	860	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		501.00000	519	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,016.00000	1,001	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		462.00000	479	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,128.00000	1,112	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		487.00000	505	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,053.00000	1,038	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		451.00000	467	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,166.00000	1,150	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		417.00000	433	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,283.00000	1,265	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		428.00000	444	23.69	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,244.00000	1,226	23.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.10	Call			439.00000	455	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,205.00000	1,188	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			475.00000	492	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,091.00000	1,074	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			360.00000	374	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,526.00000	1,506	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			336.00000	348	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,651.00000	1,631	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			352.00000	365	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,568.00000	1,547	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			321.00000	333	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,736.00000	1,715	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			343.00000	357	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,609.00000	1,589	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			138.00000	143	30.19	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,704.00000	3,676	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			328.00000	340	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,694.00000	1,673	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			287.00000	298	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,953.00000	1,931	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			270.00000	280	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,085.00000	2,062	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			243.00000	252	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,309.00000	2,285	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			264.00000	274	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,130.00000	2,107	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			281.00000	292	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,997.00000	1,974	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			378.00000	392	24.35	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,444.00000	1,425	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			812.00000	837	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			478.00000	470	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			313.00000	325	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,779.00000	1,758	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			300.00000	311	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,866.00000	1,844	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			275.00000	286	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,041.00000	2,018	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			254.00000	263	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,219.00000	2,196	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			118.00000	123	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,184.00000	4,155	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			788.00000	813	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			504.00000	496	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			307.00000	318	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,822.00000	1,801	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		293.00000	305	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,909.00000	1,887	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		259.00000	269	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,175.00000	2,151	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		249.00000	258	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,264.00000	2,240	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		116.00000	120	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,232.00000	4,203	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		300.00000	311	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,866.00000	1,844	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		254.00000	263	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,219.00000	2,196	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		233.00000	242	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,399.00000	2,374	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		110.00000	114	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,376.00000	4,347	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		281.00000	292	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,997.00000	1,974	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		249.00000	258	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,264.00000	2,240	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		238.00000	247	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,354.00000	2,329	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		228.00000	237	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,444.00000	2,419	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		219.00000	227	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,534.00000	2,509	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		105.00000	109	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,521.00000	4,492	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		307.00000	318	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,822.00000	1,801	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		112.00000	116	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,328.00000	4,299	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		942.00000	969	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		358.00000	352	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		369.00000	383	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,485.00000	1,465	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		293.00000	305	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,909.00000	1,887	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		970.00000	998	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		336.00000	330	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		313.00000	325	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,779.00000	1,758	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		126.00000	130	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,992.00000	3,963	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.65	Call			999.00000	1,027	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			315.00000	310	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			387.00000	402	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,403.00000	1,384	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			369.00000	383	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,485.00000	1,465	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			124.00000	128	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,040.00000	4,011	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,029.00000	1,057	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			294.00000	290	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			397.00000	412	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,363.00000	1,344	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,585.00000	4,618	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,095.00000	3,128	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			11.00000	11	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,671.00000	1,704	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			87.00000	86	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			173.00000	179	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,088.00000	3,062	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			69.00000	71	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,985.00000	5,954	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			45.00000	47	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,461.00000	7,430	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,834.00000	4,868	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,343.00000	3,376	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			8.00000	8	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,891.00000	1,924	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			57.00000	57	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			190.00000	197	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,856.00000	2,829	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			114.00000	118	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,280.00000	4,251	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			73.00000	76	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,739.00000	5,708	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			48.00000	50	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,214.00000	7,183	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,189.00000	1,219	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			204.00000	202	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			407.00000	422	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,323.00000	1,305	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			352.00000	365	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,568.00000	1,547	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			140.00000	145	30.09	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 14/06/2010 Currency Future	11.85	Put		3,656.00000	3,628	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,145.00000	3,178	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		10.00000	10	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,171.00000	2,204	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		37.00000	36	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,302.00000	1,333	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		168.00000	166	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		176.00000	182	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,042.00000	3,015	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		91.00000	95	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,957.00000	4,927	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,363.00000	2,396	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		29.00000	28	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,461.00000	1,493	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		127.00000	126	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		134.00000	139	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,799.00000	3,771	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		97.00000	101	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,763.00000	4,733	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		166.00000	173	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,182.00000	3,155	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		120.00000	125	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,136.00000	4,107	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		87.00000	91	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,103.00000	5,073	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,392.00000	3,426	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		8.00000	8	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,411.00000	2,444	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		27.00000	27	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,502.00000	1,534	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		118.00000	117	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		837.00000	862	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		452.00000	445	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		160.00000	167	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,276.00000	3,249	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		85.00000	88	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,201.00000	5,171	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,244.00000	3,277	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		9.00000	9	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,266.00000	2,300	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		32.00000	32	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,381.00000	1,412	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		147.00000	145	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		765.00000	790	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		531.00000	522	21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.60	Call			223.00000	232	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,489.00000	2,464	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			152.00000	158	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,418.00000	3,391	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			81.00000	85	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,347.00000	5,317	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,194.00000	3,227	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			10.00000	10	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,218.00000	2,252	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			34.00000	34	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,341.00000	1,373	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			157.00000	155	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			150.00000	155	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,466.00000	3,438	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			109.00000	113	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,424.00000	4,395	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			80.00000	83	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,396.00000	5,366	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			214.00000	222	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,580.00000	2,555	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			147.00000	153	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,513.00000	3,485	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			107.00000	111	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,473.00000	4,443	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			79.00000	82	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,445.00000	5,415	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			158.00000	164	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,324.00000	3,296	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			84.00000	87	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,250.00000	5,219	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,442.00000	3,475	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			8.00000	8	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,459.00000	2,493	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			25.00000	25	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,544.00000	1,576	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			110.00000	108	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			862.00000	888	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			428.00000	421	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			243.00000	252	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,309.00000	2,285	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			163.00000	170	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,229.00000	3,202	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			86.00000	89	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,152.00000	5,122	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,491.00000	3,525	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	7	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,508.00000	2,541	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		24.00000	24	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,586.00000	1,618	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		102.00000	101	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		888.00000	914	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		404.00000	397	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,541.00000	3,574	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		7.00000	7	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,556.00000	2,590	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		22.00000	22	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,628.00000	1,661	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		94.00000	93	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		914.00000	941	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		380.00000	374	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		169.00000	176	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,135.00000	3,108	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		122.00000	126	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,088.00000	4,059	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		89.00000	92	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,055.00000	5,025	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,690.00000	3,723	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		6.00000	6	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,702.00000	2,736	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		18.00000	18	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,758.00000	1,791	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		74.00000	73	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		179.00000	186	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,995.00000	2,968	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		93.00000	96	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,909.00000	4,879	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,740.00000	3,773	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		5.00000	6	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,751.00000	2,784	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		17.00000	17	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,802.00000	1,835	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		68.00000	68	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		183.00000	189	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,948.00000	2,922	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		129.00000	134	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,895.00000	3,867	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		94.00000	98	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,860.00000	4,830	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,789.00000	3,823	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		5.00000	5	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,800.00000	2,833	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			16.00000	16	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,847.00000	1,880	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			63.00000	62	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,059.00000	1,088	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			275.00000	271	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			186.00000	193	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,902.00000	2,876	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			131.00000	136	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,847.00000	3,819	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			96.00000	99	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,811.00000	4,782	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,839.00000	3,872	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			5.00000	5	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,849.00000	2,882	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			15.00000	15	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,090.00000	1,120	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			256.00000	252	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,640.00000	3,674	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			6.00000	6	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,654.00000	2,687	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			19.00000	19	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,714.00000	1,747	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			80.00000	80	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			64.00000	67	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,230.00000	6,199	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			155.00000	161	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,371.00000	3,343	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			63.00000	66	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,279.00000	6,248	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			62.00000	65	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,328.00000	6,297	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,038.00000	4,071	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			4.00000	4	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,046.00000	3,079	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			12.00000	12	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,075.00000	2,109	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			41.00000	41	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,226.00000	1,257	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			192.00000	189	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			103.00000	107	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,569.00000	4,540	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			68.00000	71	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,034.00000	6,003	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,087.00000	4,121	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.25	Put		3.00000	3	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,123.00000	2,156	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		39.00000	39	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,264.00000	1,295	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		180.00000	177	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		40.00000	42	36.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,956.00000	7,925	36.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,988.00000	4,022	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,996.00000	3,030	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		12.00000	12	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,028.00000	2,061	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		44.00000	44	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		67.00000	70	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,083.00000	6,052	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		39.00000	41	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,055.00000	8,024	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,889.00000	3,922	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		5.00000	5	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,898.00000	2,931	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		14.00000	14	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,937.00000	1,970	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		53.00000	52	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,122.00000	1,152	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		238.00000	235	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		65.00000	68	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,181.00000	6,150	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		38.00000	39	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,154.00000	8,122	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		36.00000	38	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,252.00000	8,220	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		37.00000	39	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,203.00000	8,171	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		214.00000	222	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,580.00000	2,555	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		107.00000	111	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,473.00000	4,443	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		60.00000	63	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,426.00000	6,395	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		34.00000	35	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,400.00000	8,368	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		60.00000	63	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,426.00000	6,395	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,591.00000	3,624	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		6.00000	7	26.79	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	5.75	Call		2,605.00000	2,638	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		21.00000	21	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		210.00000	218	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,626.00000	2,600	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		60.00000	62	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,475.00000	6,444	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		33.00000	35	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,449.00000	8,417	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		205.00000	213	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,671.00000	2,646	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		59.00000	61	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,525.00000	6,494	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		32.00000	34	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,498.00000	8,466	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		35.00000	37	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,301.00000	8,269	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		40.00000	42	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,006.00000	7,974	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,137.00000	4,170	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		3.00000	3	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		70.00000	72	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,935.00000	5,905	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		41.00000	43	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,907.00000	7,875	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,186.00000	4,220	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		70.00000	73	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,886.00000	5,856	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		41.00000	43	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,857.00000	7,826	36.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.06350	13.05000		18.39	16,773,534.00	1,284	25,476.00
£ / R On 14/09/2009 Currency Future	13.05	Call		334.00000	351	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		334.00000	337	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		416.00000	431	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		266.00000	268	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		476.00000	491	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		226.00000	228	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		360.00000	376	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		310.00000	313	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		276.00000	291	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		426.00000	428	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		228.00000	241	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		528.00000	528	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		201.00000	213	19.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.45	Put		601.00000	599	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		177.00000	188	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		677.00000	674	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		166.00000	176	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		716.00000	713	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		188.00000	200	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		638.00000	636	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		214.00000	227	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		564.00000	563	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		243.00000	257	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		493.00000	494	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		314.00000	330	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		364.00000	366	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		295.00000	310	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		395.00000	396	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		314.00000	330	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		364.00000	366	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		387.00000	403	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		287.00000	290	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		416.00000	431	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		266.00000	268	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		259.00000	274	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		459.00000	460	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		156.00000	165	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		756.00000	752	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		214.00000	227	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		564.00000	563	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		228.00000	241	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		528.00000	528	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		295.00000	310	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		395.00000	396	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		507.00000	523	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		207.00000	209	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		445.00000	461	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		245.00000	247	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		156.00000	165	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		756.00000	752	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		89.00000	95	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,139.00000	1,131	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		129.00000	137	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		879.00000	874	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		114.00000	121	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		964.00000	958	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		121.00000	129	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		921.00000	915	21.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.90	Call			114.00000	121	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			964.00000	958	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			94.00000	101	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,094.00000	1,087	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			74.00000	79	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,274.00000	1,265	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			79.00000	84	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,229.00000	1,220	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			89.00000	95	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,139.00000	1,131	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			66.00000	70	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,366.00000	1,357	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			59.00000	62	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,459.00000	1,449	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			55.00000	59	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,505.00000	1,495	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			70.00000	74	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,320.00000	1,311	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			38.00000	40	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,838.00000	1,826	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			29.00000	31	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,079.00000	2,067	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			20.00000	21	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,570.00000	2,557	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			24.00000	25	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,324.00000	2,311	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			26.00000	27	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,226.00000	2,214	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			28.00000	29	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,128.00000	2,116	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			38.00000	40	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,838.00000	1,826	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			50.00000	52	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,600.00000	1,589	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			42.00000	44	24.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,742.00000	1,731	24.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			29.00000	31	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,079.00000	2,067	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			32.00000	34	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,982.00000	1,970	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			36.00000	38	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,886.00000	1,874	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			31.00000	32	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,031.00000	2,018	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			34.00000	36	24.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.95	Put		1,934.00000	1,922	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		40.00000	42	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,790.00000	1,778	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		36.00000	38	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,886.00000	1,874	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		25.00000	26	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,275.00000	2,262	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		27.00000	28	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,177.00000	2,165	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		44.00000	47	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,694.00000	1,683	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		24.00000	25	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,324.00000	2,311	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		20.00000	21	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,570.00000	2,557	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		22.00000	23	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,422.00000	2,410	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		19.00000	20	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,619.00000	2,606	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		18.00000	19	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,668.00000	2,656	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		21.00000	22	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,471.00000	2,459	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		62.00000	66	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,412.00000	1,403	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		17.00000	18	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,767.00000	2,755	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		47.00000	49	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,647.00000	1,636	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		40.00000	42	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,790.00000	1,778	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		23.00000	24	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,373.00000	2,361	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		70.00000	74	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,320.00000	1,311	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		100.00000	107	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,050.00000	1,043	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		107.00000	114	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,007.00000	1,000	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		84.00000	89	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,184.00000	1,176	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		52.00000	55	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,552.00000	1,542	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		25.00000	26	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,275.00000	2,262	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	17	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,866.00000	2,853	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			23.00000	24	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,373.00000	2,361	26.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	18	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,767.00000	2,755	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	17	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,866.00000	2,853	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			15.00000	16	29.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,965.00000	2,952	29.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			14.00000	15	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,064.00000	3,051	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			31.00000	32	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,031.00000	2,018	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	21	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,520.00000	2,508	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			18.00000	19	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,718.00000	2,705	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	21	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,520.00000	2,508	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			16.00000	17	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,816.00000	2,804	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			15.00000	16	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,915.00000	2,903	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	15	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,014.00000	3,002	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			62.00000	66	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,412.00000	1,403	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			12.00000	13	30.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,262.00000	3,250	30.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			84.00000	89	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,184.00000	1,176	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			47.00000	49	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,647.00000	1,636	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			28.00000	29	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,128.00000	2,116	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			50.00000	52	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,600.00000	1,589	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			137.00000	146	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			837.00000	832	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			121.00000	129	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			921.00000	915	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			94.00000	101	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,094.00000	1,087	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			52.00000	55	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.55	Put			1,552.00000	1,542	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			129.00000	137	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			879.00000	874	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			146.00000	155	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			796.00000	792	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			66.00000	70	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,366.00000	1,357	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			166.00000	176	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			716.00000	713	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,950.00000	4,964	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,452.00000	3,466	33.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			2.00000	2	33.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,968.00000	1,982	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			18.00000	19	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			609.00000	624	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			159.00000	160	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			8.00000	9	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,058.00000	4,045	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	38.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,553.00000	5,540	38.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	2	42.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,051.00000	7,038	42.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,400.00000	5,414	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,901.00000	3,915	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,410.00000	2,424	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			10.00000	10	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			964.00000	977	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			64.00000	63	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			10.00000	11	32.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,610.00000	3,598	32.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	4	36.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,104.00000	5,091	36.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			2.00000	2	40.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,602.00000	6,588	40.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,650.00000	5,664	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,151.00000	4,164	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			1.00000	1	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,657.00000	2,671	29.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			7.00000	7	29.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,192.00000	1,205	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			42.00000	42	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 14/09/2009 Currency Future	16.40	Call			12.00000	13	31.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,362.00000	3,349	31.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			5.00000	5	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,855.00000	4,841	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	2	40.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,352.00000	6,339	40.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			574.00000	589	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			174.00000	175	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			682.00000	696	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			132.00000	132	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			540.00000	555	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			190.00000	192	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			720.00000	733	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			120.00000	120	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			645.00000	659	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			145.00000	146	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			445.00000	461	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			245.00000	247	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			540.00000	555	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			190.00000	192	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			276.00000	291	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			426.00000	428	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,153.00000	3,167	32.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			3.00000	4	32.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,164.00000	2,178	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			14.00000	14	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			9.00000	10	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,859.00000	3,846	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	3	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,852.00000	5,839	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	44.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,851.00000	7,838	44.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,051.00000	4,064	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,054.00000	3,068	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			4.00000	4	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,066.00000	2,080	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			16.00000	17	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,098.00000	1,111	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			48.00000	47	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			9.00000	9	33.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,959.00000	3,946	33.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	3	39.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,952.00000	5,939	39.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	44.57	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 14/09/2009 Currency Future	21.00	Put			7,951.00000	7,938	44.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,951.00000	3,965	36.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	36.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,955.00000	2,968	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			5.00000	5	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,007.00000	1,020	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			57.00000	56	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	39.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,052.00000	6,039	39.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,051.00000	8,038	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,905.00000	2,919	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			5.00000	5	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,919.00000	1,933	25.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			19.00000	19	25.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			8.00000	9	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,108.00000	4,095	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,102.00000	6,089	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,101.00000	8,088	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,751.00000	3,765	35.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			1.00000	2	35.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,756.00000	2,770	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			6.00000	6	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,772.00000	1,786	24.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			22.00000	22	24.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			838.00000	851	18.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			88.00000	88	18.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			7.00000	8	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,257.00000	4,244	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	39.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,252.00000	6,239	39.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,251.00000	8,237	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,652.00000	3,665	34.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	2	34.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,674.00000	1,688	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			24.00000	25	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			758.00000	772	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			108.00000	108	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			7.00000	7	34.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,357.00000	4,344	34.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,351.00000	8,337	44.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.45	Call			3,602.00000	3,615	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			2.00000	2	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,608.00000	2,621	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			8.00000	8	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,626.00000	1,639	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			26.00000	26	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			6.00000	7	35.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,406.00000	4,393	35.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	40.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,402.00000	6,389	40.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,401.00000	8,387	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,552.00000	3,566	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			2.00000	2	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,558.00000	2,572	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			8.00000	8	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,577.00000	1,591	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			27.00000	27	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			6.00000	7	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,456.00000	4,443	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			2.00000	2	40.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,452.00000	6,438	40.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,451.00000	8,437	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,459.00000	2,473	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			9.00000	10	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,480.00000	1,494	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			30.00000	30	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			6.00000	6	35.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,556.00000	4,543	35.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			2.00000	2	40.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,552.00000	6,538	40.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,551.00000	8,537	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,502.00000	3,516	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			2.00000	2	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,509.00000	2,522	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			9.00000	9	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,529.00000	1,542	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			29.00000	29	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			6.00000	6	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,506.00000	4,493	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			2.00000	2	40.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,502.00000	6,488	40.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	44.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.55	Put		8,501.00000	8,487	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,701.00000	3,715	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		1.00000	2	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,707.00000	2,720	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		7.00000	7	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,723.00000	1,737	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		23.00000	24	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		798.00000	811	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		98.00000	98	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		7.00000	7	34.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,307.00000	4,294	34.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		2.00000	2	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,302.00000	6,289	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,301.00000	8,287	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,851.00000	3,865	35.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		1.00000	1	35.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,855.00000	2,869	30.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		5.00000	6	30.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,870.00000	1,884	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		20.00000	20	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		921.00000	934	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		71.00000	71	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		8.00000	8	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,158.00000	4,145	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		2.00000	2	39.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,152.00000	6,139	39.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		1.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,151.00000	8,137	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		4,101.00000	4,114	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		3,104.00000	3,117	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		4.00000	4	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		2,115.00000	2,129	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		15.00000	15	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		1,145.00000	1,158	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		45.00000	44	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		9.00000	10	33.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		3,909.00000	3,896	33.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		2.00000	3	38.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		5,902.00000	5,889	38.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		1.00000	1	44.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		7,901.00000	7,888	44.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		4,250.00000	4,264	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	1	36.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.80	Call		3,253.00000	3,267	32.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		3.00000	3	32.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		2,262.00000	2,276	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		12.00000	13	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		1,288.00000	1,301	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		38.00000	37	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call		10.00000	10	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put		3,760.00000	3,747	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call		3.00000	3	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put		5,753.00000	5,739	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call		1.00000	1	44.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put		7,751.00000	7,738	44.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call		4,300.00000	4,314	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put		0.00000	0	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call		3,303.00000	3,316	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put		3.00000	3	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call		2,311.00000	2,325	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put		11.00000	12	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call		1,336.00000	1,349	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put		36.00000	35	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		10.00000	11	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,710.00000	3,697	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		3.00000	3	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,703.00000	5,689	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	43.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,701.00000	7,688	43.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		0.00000	4,015	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	1	36.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	3,018	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		0.00000	5	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	2,031	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		0.00000	18	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		0.00000	1,063	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		0.00000	50	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	9	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		0.00000	3,996	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	2	39.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		0.00000	5,989	39.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		0.00000	1	44.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		0.00000	7,988	44.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.28810	13.27570		18.78	132,881.00	10	14,363.00
£ / R On 14/12/2009 Currency Future	13.30	Call		593.00000	606	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		617.00000	618	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		658.00000	673	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		532.00000	535	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.00	Call			731.00000	746	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			456.00000	458	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			706.00000	721	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			480.00000	483	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			635.00000	650	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			559.00000	562	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			537.00000	550	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			712.00000	712	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			487.00000	499	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			812.00000	811	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			472.00000	484	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			846.00000	845	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			428.00000	440	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			953.00000	952	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			415.00000	426	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			989.00000	988	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			442.00000	454	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			917.00000	916	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			457.00000	468	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			881.00000	880	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			472.00000	484	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			846.00000	845	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			520.00000	532	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			744.00000	744	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			555.00000	568	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			679.00000	680	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			574.00000	587	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			648.00000	649	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			635.00000	650	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			559.00000	562	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			658.00000	673	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			532.00000	535	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			682.00000	697	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			506.00000	509	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			415.00000	426	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			989.00000	988	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			457.00000	468	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			881.00000	880	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			487.00000	499	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			812.00000	811	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			537.00000	550	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			712.00000	712	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			503.00000	516	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			778.00000	778	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			442.00000	454	19.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Put			917.00000	916	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			682.00000	697	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			506.00000	509	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			757.00000	772	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			431.00000	434	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			487.00000	499	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			812.00000	811	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			314.00000	323	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,338.00000	1,335	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			378.00000	388	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,102.00000	1,100	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			366.00000	376	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,140.00000	1,138	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			366.00000	376	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,140.00000	1,138	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			355.00000	365	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,179.00000	1,176	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			324.00000	333	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,298.00000	1,295	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			287.00000	295	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,461.00000	1,457	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			305.00000	313	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,379.00000	1,375	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			296.00000	304	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,420.00000	1,416	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			279.00000	287	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,503.00000	1,499	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			222.00000	228	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,846.00000	1,840	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			228.00000	235	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,802.00000	1,797	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			263.00000	270	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,587.00000	1,582	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			248.00000	255	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,672.00000	1,667	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			234.00000	241	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,759.00000	1,753	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			210.00000	216	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,934.00000	1,928	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			199.00000	205	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,023.00000	2,017	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			189.00000	194	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,113.00000	2,106	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			144.00000	150	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,468.00000	2,462	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Call			355.00000	365	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,179.00000	1,176	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			334.00000	343	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,258.00000	1,255	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			402.00000	413	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,026.00000	1,025	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			263.00000	270	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,587.00000	1,582	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			344.00000	354	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,218.00000	1,215	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			271.00000	278	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,545.00000	1,540	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			255.00000	263	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,630.00000	1,625	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			241.00000	248	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,715.00000	1,710	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			194.00000	199	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,068.00000	2,061	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			415.00000	426	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			989.00000	988	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			390.00000	400	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,064.00000	1,062	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			344.00000	354	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,218.00000	1,215	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			271.00000	278	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,545.00000	1,540	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			216.00000	222	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,890.00000	1,884	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			255.00000	263	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,630.00000	1,625	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			204.00000	210	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,978.00000	1,972	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			402.00000	413	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,026.00000	1,025	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			296.00000	304	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,420.00000	1,416	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			222.00000	228	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,846.00000	1,840	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			305.00000	313	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,379.00000	1,375	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,977.00000	4,990	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,495.00000	3,508	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			20.00000	20	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,037.00000	2,047	19.42	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	11.30	Put			61.00000	59	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			839.00000	854	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			363.00000	366	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			125.00000	131	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,650.00000	2,642	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			46.00000	48	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,070.00000	4,059	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			26.00000	27	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,550.00000	5,539	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			16.00000	17	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,040.00000	7,028	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,426.00000	5,439	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,939.00000	3,951	27.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			13.00000	13	27.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,469.00000	2,481	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			44.00000	43	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,125.00000	1,139	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			199.00000	201	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			171.00000	178	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,246.00000	2,240	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			61.00000	64	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,636.00000	3,626	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			30.00000	31	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,105.00000	5,093	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			18.00000	19	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,593.00000	6,581	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,676.00000	5,688	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,185.00000	4,197	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			9.00000	9	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,712.00000	2,725	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			37.00000	37	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,322.00000	1,338	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			146.00000	150	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			73.00000	76	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,397.00000	3,388	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			33.00000	34	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,858.00000	4,846	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			20.00000	21	30.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,344.00000	6,333	30.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			555.00000	568	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			679.00000	680	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			784.00000	799	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			408.00000	410	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.60	Call			959.00000	973	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			283.00000	285	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			897.00000	912	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			322.00000	324	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			784.00000	799	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			408.00000	410	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			868.00000	882	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			342.00000	344	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			811.00000	826	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			385.00000	388	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			613.00000	628	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			587.00000	590	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			378.00000	388	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,102.00000	1,100	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			574.00000	587	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			648.00000	649	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			355.00000	365	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,179.00000	1,176	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			390.00000	400	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,064.00000	1,062	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			520.00000	532	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			744.00000	744	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,201.00000	3,214	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			25.00000	26	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,228.00000	2,239	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			52.00000	51	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			52.00000	54	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,876.00000	3,866	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			24.00000	25	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,848.00000	5,837	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			13.00000	13	32.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,837.00000	7,825	32.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,087.00000	4,099	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			11.00000	11	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,103.00000	3,116	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			28.00000	28	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,132.00000	2,143	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			56.00000	55	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,238.00000	1,255	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			162.00000	167	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			49.00000	51	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,973.00000	3,963	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			23.00000	24	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,947.00000	5,936	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			12.00000	13	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.20	Put		7,937.00000	7,925	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,957.00000	2,969	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		31.00000	31	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,991.00000	2,001	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		65.00000	63	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		45.00000	47	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,119.00000	4,108	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		22.00000	23	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,096.00000	6,085	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		11.00000	12	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,086.00000	8,074	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,988.00000	4,001	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		12.00000	13	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		3,006.00000	3,018	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		30.00000	30	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,160.00000	1,174	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		185.00000	186	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		177.00000	184	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,202.00000	2,196	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		22.00000	23	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,047.00000	6,035	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		12.00000	12	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,036.00000	8,024	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,791.00000	3,803	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		15.00000	15	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,810.00000	2,823	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		34.00000	34	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,852.00000	1,863	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		77.00000	75	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,023.00000	1,037	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		247.00000	249	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		154.00000	161	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,379.00000	2,372	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		42.00000	44	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,266.00000	4,256	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		21.00000	22	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,245.00000	6,234	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		10.00000	11	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,235.00000	8,223	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,643.00000	3,655	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		17.00000	17	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,664.00000	2,676	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		38.00000	38	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,716.00000	1,728	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		90.00000	90	18.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.65	Call			928.00000	942	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			302.00000	304	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			139.00000	145	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,513.00000	2,507	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			40.00000	41	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,414.00000	4,403	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			20.00000	21	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,394.00000	6,382	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			9.00000	10	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,384.00000	8,372	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,594.00000	3,606	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			18.00000	18	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,615.00000	2,627	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			39.00000	39	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,671.00000	1,683	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			95.00000	95	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			134.00000	140	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,559.00000	2,552	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			39.00000	40	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,463.00000	4,452	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			19.00000	20	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,444.00000	6,432	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			9.00000	10	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,433.00000	8,421	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,544.00000	3,557	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			19.00000	19	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,566.00000	2,579	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			41.00000	41	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,626.00000	1,639	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			101.00000	101	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			130.00000	135	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,604.00000	2,597	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			38.00000	39	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,512.00000	4,501	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			19.00000	20	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,493.00000	6,482	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			9.00000	9	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,483.00000	8,471	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,446.00000	3,459	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			20.00000	21	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,538.00000	1,551	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			112.00000	113	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			121.00000	126	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,695.00000	2,688	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			37.00000	38	26.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.85	Put		4,611.00000	4,600	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		8.00000	9	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,582.00000	8,571	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,518.00000	2,530	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		42.00000	42	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,582.00000	1,595	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		106.00000	107	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		37.00000	39	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,562.00000	4,550	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		19.00000	19	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,543.00000	6,531	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		8.00000	9	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,533.00000	8,521	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,741.00000	3,754	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		16.00000	16	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,761.00000	2,774	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		36.00000	36	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,807.00000	1,818	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		81.00000	80	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		990.00000	1,005	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		265.00000	267	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		149.00000	155	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,423.00000	2,417	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		41.00000	43	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,316.00000	4,305	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		20.00000	21	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,295.00000	6,283	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		10.00000	11	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,284.00000	8,272	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,840.00000	3,853	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		14.00000	15	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,859.00000	2,871	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		33.00000	33	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,898.00000	1,909	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		72.00000	71	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,056.00000	1,070	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		231.00000	232	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		160.00000	166	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,334.00000	2,328	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		43.00000	45	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,217.00000	4,206	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		21.00000	22	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,195.00000	6,184	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		11.00000	11	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,185.00000	8,173	33.31	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	9.05	Call			4,234.00000	4,246	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			8.00000	8	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,250.00000	3,263	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			24.00000	24	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,276.00000	2,288	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			50.00000	50	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,364.00000	1,380	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			139.00000	142	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			204.00000	210	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,978.00000	1,972	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			54.00000	56	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			3,828.00000	3,818	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			24.00000	25	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			5,798.00000	5,787	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			13.00000	13	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			7,787.00000	7,775	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,283.00000	4,295	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			7.00000	7	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,299.00000	3,312	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			23.00000	23	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,324.00000	2,336	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			49.00000	48	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			1,407.00000	1,422	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			131.00000	134	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			55.00000	58	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,780.00000	3,770	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			25.00000	25	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,749.00000	5,737	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			13.00000	13	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,737.00000	7,725	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,136.00000	4,148	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			10.00000	10	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,152.00000	3,165	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			27.00000	27	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,180.00000	2,191	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			54.00000	53	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,280.00000	1,296	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			154.00000	158	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			194.00000	199	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,068.00000	2,061	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			50.00000	52	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,925.00000	3,914	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			23.00000	24	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,898.00000	5,886	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			12.00000	13	33.06	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 14/12/2009 Currency Future	21.15	Put		7,887.00000	7,875	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		0.00000	4,050	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		0.00000	12	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		0.00000	3,067	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		0.00000	29	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	2,095	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		0.00000	57	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	1,214	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		0.00000	176	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	189	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		0.00000	2,151	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		0.00000	49	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		0.00000	4,011	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	24	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		0.00000	5,986	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	13	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		0.00000	7,974	33.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.50910	13.49750		19.01	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	13.50	Call		804.00000	815	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		807.00000	806	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		867.00000	878	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		719.00000	719	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		934.00000	946	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		637.00000	637	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		911.00000	923	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		664.00000	664	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		845.00000	857	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		748.00000	747	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		749.00000	759	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		901.00000	900	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		697.00000	707	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,000.00000	998	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		665.00000	675	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,068.00000	1,066	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		621.00000	630	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,173.00000	1,171	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		650.00000	660	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,103.00000	1,101	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		681.00000	691	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,034.00000	1,032	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		714.00000	724	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		966.00000	965	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		785.00000	796	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		838.00000	837	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		767.00000	777	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	13.60	Put		869.00000	868	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		825.00000	836	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		777.00000	776	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		889.00000	900	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		691.00000	691	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		731.00000	741	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		934.00000	932	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,028.00000	4,040	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		31.00000	31	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,053.00000	3,064	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		55.00000	55	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,094.00000	2,107	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		97.00000	98	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,318.00000	1,330	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		320.00000	321	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		507.00000	515	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,509.00000	1,506	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		335.00000	341	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,338.00000	2,332	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		220.00000	225	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,223.00000	3,215	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		151.00000	154	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,154.00000	4,145	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,930.00000	3,942	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		33.00000	32	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,956.00000	2,967	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		58.00000	58	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,009.00000	2,022	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		111.00000	113	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,256.00000	1,268	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		358.00000	359	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		485.00000	493	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,587.00000	1,584	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		321.00000	326	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,423.00000	2,417	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		212.00000	216	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,314.00000	3,307	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		145.00000	148	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,247.00000	4,238	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,832.00000	3,843	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		34.00000	34	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,859.00000	2,870	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		61.00000	61	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,925.00000	1,938	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		127.00000	129	17.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.70	Call			1,196.00000	1,209	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			399.00000	400	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			464.00000	472	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,667.00000	1,663	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			307.00000	313	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,510.00000	2,504	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			204.00000	208	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,406.00000	3,399	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			138.00000	141	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,341.00000	4,332	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,734.00000	3,746	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			37.00000	36	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,762.00000	2,774	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	65	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,842.00000	1,855	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			145.00000	146	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,139.00000	1,151	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			442.00000	442	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			445.00000	452	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,747.00000	1,743	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			294.00000	300	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,597.00000	2,590	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			196.00000	200	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,498.00000	3,491	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			132.00000	135	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,435.00000	4,426	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,587.00000	3,599	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			40.00000	40	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,618.00000	2,630	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			71.00000	71	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,722.00000	1,735	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			175.00000	176	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,058.00000	1,070	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			510.00000	511	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			418.00000	425	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,870.00000	1,866	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			276.00000	281	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,729.00000	2,722	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			185.00000	189	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,638.00000	3,630	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			123.00000	126	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,576.00000	4,567	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,685.00000	3,697	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			38.00000	37	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,714.00000	2,726	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.85	Put			67.00000	67	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,802.00000	1,815	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			154.00000	156	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,111.00000	1,124	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			464.00000	464	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			436.00000	443	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,788.00000	1,784	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			288.00000	293	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,641.00000	2,634	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			192.00000	196	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,545.00000	3,537	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			129.00000	132	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,482.00000	4,473	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,979.00000	3,991	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			32.00000	31	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,004.00000	3,015	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			57.00000	56	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,051.00000	2,064	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			104.00000	105	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,287.00000	1,299	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			339.00000	340	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			496.00000	504	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,548.00000	1,545	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			328.00000	334	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,380.00000	2,374	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			216.00000	220	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,269.00000	3,261	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			148.00000	151	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,200.00000	4,192	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,783.00000	3,794	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			36.00000	35	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,811.00000	2,822	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			63.00000	63	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,883.00000	1,896	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			136.00000	137	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,167.00000	1,180	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			420.00000	421	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			455.00000	462	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,707.00000	1,703	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			301.00000	306	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,553.00000	2,547	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			200.00000	204	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,452.00000	3,445	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			135.00000	138	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,388.00000	4,379	26.05	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 15/03/2010 Currency Future	9.65	Call			3,881.00000	3,892	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	33	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,907.00000	2,919	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			60.00000	60	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,967.00000	1,979	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			119.00000	120	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,226.00000	1,238	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			378.00000	379	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			475.00000	482	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,627.00000	1,623	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			314.00000	319	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,466.00000	2,460	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			208.00000	212	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,360.00000	3,353	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			141.00000	144	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,294.00000	4,285	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,636.00000	3,648	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			39.00000	39	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,666.00000	2,678	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			69.00000	69	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,762.00000	1,775	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			164.00000	166	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,084.00000	1,096	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			487.00000	487	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			427.00000	434	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,829.00000	1,825	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			282.00000	287	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,684.00000	2,678	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			189.00000	192	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,591.00000	3,583	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			126.00000	129	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,529.00000	4,520	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			731.00000	741	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			934.00000	932	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,220.00000	4,232	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			23.00000	23	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,246.00000	3,258	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			49.00000	49	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,284.00000	2,296	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			86.00000	87	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,458.00000	1,471	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			260.00000	261	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			554.00000	563	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,356.00000	1,354	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			362.00000	369	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.30	Put		2,165.00000	2,159	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		239.00000	243	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,041.00000	3,034	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		163.00000	166	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,965.00000	3,957	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		69.00000	71	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,871.00000	5,862	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		29.00000	30	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,832.00000	7,821	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,076.00000	4,088	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		29.00000	28	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,101.00000	3,112	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		53.00000	53	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,142.00000	2,154	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		94.00000	95	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,352.00000	1,365	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		305.00000	306	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		342.00000	348	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,294.00000	2,288	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		154.00000	157	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,107.00000	4,098	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		65.00000	66	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,017.00000	6,007	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		28.00000	28	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,980.00000	7,969	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		62.00000	64	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,114.00000	6,105	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		26.00000	27	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,079.00000	8,068	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		60.00000	62	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,163.00000	6,153	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		26.00000	26	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,128.00000	8,117	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		57.00000	58	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,309.00000	6,299	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		24.00000	24	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,276.00000	8,265	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		54.00000	56	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,407.00000	6,397	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		22.00000	23	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,375.00000	8,364	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		53.00000	55	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,456.00000	6,446	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		22.00000	22	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,424.00000	8,413	28.50	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	19.95	Call			52.00000	53	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,504.00000	6,494	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			21.00000	22	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,474.00000	8,463	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,490.00000	3,501	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			42.00000	42	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,522.00000	2,534	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			75.00000	75	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,644.00000	1,657	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			197.00000	198	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,007.00000	1,019	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			559.00000	559	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			265.00000	270	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,817.00000	2,811	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			118.00000	121	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,671.00000	4,662	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			50.00000	51	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,602.00000	6,592	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			20.00000	21	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,573.00000	8,562	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			55.00000	57	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,358.00000	6,348	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			23.00000	24	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,326.00000	8,315	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			59.00000	61	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,212.00000	6,202	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			25.00000	26	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,178.00000	8,167	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			4,124.00000	4,136	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			27.00000	26	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			3,149.00000	3,161	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			52.00000	52	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			2,189.00000	2,201	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			91.00000	92	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,387.00000	1,399	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			289.00000	290	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			348.00000	354	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,251.00000	2,245	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			157.00000	160	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,059.00000	4,051	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			66.00000	68	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			5,968.00000	5,959	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			28.00000	29	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			7,931.00000	7,920	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			4,269.00000	4,280	24.56	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 15/03/2010 Currency Future	9.25	Put		21.00000	21	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,295.00000	3,306	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		48.00000	47	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,331.00000	2,344	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		84.00000	84	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,494.00000	1,507	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		247.00000	248	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		370.00000	376	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,122.00000	2,117	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		166.00000	169	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,918.00000	3,910	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		70.00000	72	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,823.00000	5,813	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		30.00000	31	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,783.00000	7,772	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,317.00000	4,329	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		20.00000	20	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,344.00000	3,355	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		46.00000	46	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,379.00000	2,391	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		81.00000	82	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,531.00000	1,544	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		233.00000	235	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		377.00000	384	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,080.00000	2,074	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		169.00000	172	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,871.00000	3,863	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		72.00000	74	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,774.00000	5,765	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		31.00000	31	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,733.00000	7,722	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,172.00000	4,184	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		25.00000	25	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,198.00000	3,209	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		50.00000	50	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,236.00000	2,249	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		89.00000	90	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,422.00000	1,435	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		275.00000	276	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		355.00000	361	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,208.00000	2,202	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		160.00000	163	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,012.00000	4,004	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		67.00000	69	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,920.00000	5,910	27.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.35	Call		29.00000	30	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,881.00000	7,870	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		0.00000	65	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		0.00000	6,056	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		0.00000	28	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		0.00000	8,019	28.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.72310	13.71130		19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		988.00000	995	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		977.00000	971	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,048.00000	1,055	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		887.00000	882	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,112.00000	1,119	18.75	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		800.00000	796	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,090.00000	1,097	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		829.00000	824	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,008.00000	1,014	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		946.00000	941	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		915.00000	921	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,104.00000	1,098	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		865.00000	871	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,203.00000	1,198	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		849.00000	854	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,237.00000	1,231	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		803.00000	808	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,341.00000	1,335	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		272.00000	274	24.83	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,060.00000	4,051	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		788.00000	793	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,377.00000	1,370	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		818.00000	823	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,306.00000	1,300	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		833.00000	839	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,272.00000	1,266	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		898.00000	904	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,137.00000	1,131	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		969.00000	976	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,008.00000	1,003	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		951.00000	957	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,040.00000	1,034	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		898.00000	904	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,137.00000	1,131	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		881.00000	887	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,170.00000	1,164	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		915.00000	921	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,104.00000	1,098	19.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.70	Call			988.00000	995	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			977.00000	971	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			933.00000	939	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,072.00000	1,066	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,069.00000	1,076	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			857.00000	852	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,179.00000	1,187	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			718.00000	714	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,134.00000	1,141	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			772.00000	768	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			707.00000	711	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,595.00000	1,588	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			774.00000	779	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,412.00000	1,406	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,703.00000	1,712	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			342.00000	339	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,382.00000	1,390	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			521.00000	517	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			546.00000	550	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,185.00000	2,177	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			390.00000	393	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,029.00000	3,020	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			284.00000	286	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,923.00000	3,913	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			209.00000	211	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,848.00000	4,838	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,738.00000	1,748	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			327.00000	325	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,410.00000	1,418	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			498.00000	495	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,156.00000	1,164	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			745.00000	741	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			555.00000	559	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,144.00000	2,136	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			397.00000	400	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,986.00000	2,977	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			289.00000	291	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,877.00000	3,867	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			212.00000	214	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,801.00000	4,791	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,121.00000	5,133	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			10.00000	10	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,668.00000	3,679	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			57.00000	56	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,281.00000	2,291	17.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.60	Put		169.00000	168	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,252.00000	1,259	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		640.00000	636	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		425.00000	428	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,813.00000	2,805	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		264.00000	266	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,153.00000	4,143	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		168.00000	169	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,556.00000	5,546	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		106.00000	107	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,995.00000	6,984	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,566.00000	5,577	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	4	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,106.00000	4,118	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		45.00000	45	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,674.00000	2,685	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		113.00000	111	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,499.00000	1,508	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		438.00000	435	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		496.00000	499	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,434.00000	2,426	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		302.00000	304	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,741.00000	3,731	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		191.00000	192	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,130.00000	5,119	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		123.00000	124	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,561.00000	6,551	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,814.00000	5,826	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,344.00000	4,355	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		33.00000	32	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,900.00000	2,911	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		89.00000	88	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,668.00000	1,677	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		357.00000	354	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		537.00000	541	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,226.00000	2,218	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		327.00000	329	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,515.00000	3,506	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		206.00000	207	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,895.00000	4,884	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		133.00000	134	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,322.00000	6,311	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,249.00000	4,260	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		37.00000	37	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.50	Call			3,278.00000	3,289	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			67.00000	66	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,366.00000	2,377	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			155.00000	154	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,599.00000	1,608	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			388.00000	385	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			732.00000	737	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,521.00000	1,514	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			520.00000	524	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,309.00000	2,300	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			371.00000	374	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,160.00000	3,151	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,375.00000	3,386	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			64.00000	63	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,453.00000	2,464	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			142.00000	141	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			760.00000	765	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,448.00000	1,442	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			384.00000	387	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,073.00000	3,063	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			280.00000	282	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,969.00000	3,959	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,392.00000	4,403	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			30.00000	30	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,424.00000	3,435	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			63.00000	62	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,497.00000	2,507	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			136.00000	134	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			268.00000	270	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,106.00000	4,097	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			670.00000	675	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,709.00000	1,701	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			479.00000	483	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,518.00000	2,510	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			342.00000	345	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,381.00000	3,372	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			252.00000	254	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,291.00000	4,281	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			614.00000	618	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,903.00000	1,895	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			439.00000	443	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,728.00000	2,719	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			316.00000	319	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,605.00000	3,596	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			233.00000	235	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.00	Put		4,522.00000	4,512	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,010.00000	4,022	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		49.00000	49	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,038.00000	3,049	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		76.00000	75	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,156.00000	2,166	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		194.00000	193	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,438.00000	1,446	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		477.00000	473	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		564.00000	568	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,103.00000	2,095	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		404.00000	406	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,942.00000	2,933	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		293.00000	295	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,832.00000	3,822	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		216.00000	217	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,754.00000	4,744	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,863.00000	3,875	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		52.00000	52	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,037.00000	2,047	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		226.00000	224	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,355.00000	1,363	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		544.00000	540	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,815.00000	3,826	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		53.00000	53	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,854.00000	2,865	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		93.00000	92	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,998.00000	2,008	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		237.00000	235	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,328.00000	1,336	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		567.00000	563	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		528.00000	532	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,267.00000	2,259	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		378.00000	380	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,116.00000	3,107	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		276.00000	278	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,015.00000	4,005	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		203.00000	204	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,942.00000	4,931	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,717.00000	3,728	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		55.00000	55	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,764.00000	2,774	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		102.00000	101	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,922.00000	1,932	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		261.00000	259	17.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.05	Call			1,277.00000	1,285	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			615.00000	612	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			512.00000	515	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,350.00000	2,342	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			365.00000	368	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,204.00000	3,195	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			197.00000	198	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,036.00000	5,025	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,619.00000	3,630	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			58.00000	57	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,847.00000	1,857	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			286.00000	284	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,227.00000	1,235	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			666.00000	662	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			354.00000	356	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,292.00000	3,283	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			260.00000	262	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,199.00000	4,189	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,912.00000	3,924	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			51.00000	51	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,946.00000	2,956	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			84.00000	83	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,076.00000	2,086	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			215.00000	213	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,059.00000	4,071	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			48.00000	48	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,084.00000	3,095	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			72.00000	72	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,196.00000	2,206	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			185.00000	183	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,467.00000	1,475	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			455.00000	452	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			574.00000	578	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,062.00000	2,055	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			411.00000	413	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,899.00000	2,890	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			297.00000	300	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,786.00000	3,776	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			219.00000	221	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,708.00000	4,697	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,084.00000	3,095	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			72.00000	72	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,196.00000	2,206	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			185.00000	183	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,467.00000	1,475	17.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Put			455.00000	452	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			574.00000	578	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,062.00000	2,055	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,766.00000	3,777	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			54.00000	54	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,809.00000	2,820	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			98.00000	97	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,960.00000	1,970	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			249.00000	247	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,302.00000	1,310	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			591.00000	587	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			200.00000	201	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,989.00000	4,978	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,719.00000	2,729	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			107.00000	106	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,885.00000	1,894	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			273.00000	271	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			504.00000	507	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,392.00000	2,384	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			359.00000	362	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,248.00000	3,239	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			194.00000	195	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,083.00000	5,072	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,201.00000	4,212	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			40.00000	39	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,229.00000	3,240	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			68.00000	67	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,323.00000	2,334	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			162.00000	161	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,565.00000	1,574	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			404.00000	401	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			604.00000	608	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,942.00000	1,935	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			432.00000	435	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,771.00000	2,762	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			311.00000	314	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,650.00000	3,641	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			229.00000	231	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,568.00000	4,558	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			148.00000	149	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,987.00000	5,976	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			79.00000	80	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,918.00000	7,907	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,132.00000	3,143	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			71.00000	70	18.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.65	Call			2,238.00000	2,249	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			177.00000	175	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			144.00000	145	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,083.00000	6,072	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			77.00000	78	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,016.00000	8,005	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			140.00000	141	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,178.00000	6,168	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			74.00000	75	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,113.00000	8,102	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,961.00000	3,973	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			50.00000	50	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,991.00000	3,002	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			80.00000	79	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,116.00000	2,126	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			205.00000	203	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			471.00000	474	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,560.00000	2,551	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			248.00000	250	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,337.00000	4,327	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			137.00000	139	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,226.00000	6,215	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			73.00000	73	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,162.00000	8,150	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,854.00000	2,865	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			93.00000	92	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,998.00000	2,008	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			237.00000	235	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,328.00000	1,336	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			567.00000	563	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			447.00000	450	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,686.00000	2,677	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			237.00000	238	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,475.00000	4,465	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			131.00000	132	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,370.00000	6,359	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			69.00000	69	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,307.00000	8,296	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			447.00000	450	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,686.00000	2,677	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			129.00000	130	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,417.00000	6,407	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			67.00000	68	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,356.00000	8,345	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			417.00000	420	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.15	Put			2,856.00000	2,847	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			222.00000	224	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,661.00000	4,651	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			63.00000	64	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,502.00000	8,491	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,570.00000	3,581	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			59.00000	58	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,629.00000	2,640	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			118.00000	117	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,811.00000	1,820	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			299.00000	297	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,203.00000	1,211	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			692.00000	688	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			121.00000	122	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,609.00000	6,599	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			62.00000	62	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,551.00000	8,539	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,473.00000	3,484	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			61.00000	61	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,541.00000	2,551	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			129.00000	128	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			117.00000	118	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,706.00000	6,695	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			59.00000	60	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,648.00000	8,637	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,522.00000	3,533	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			60.00000	60	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,585.00000	2,596	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			124.00000	122	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,774.00000	1,784	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			313.00000	311	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			119.00000	120	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,658.00000	6,647	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			61.00000	61	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,599.00000	8,588	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			226.00000	228	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,615.00000	4,604	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			125.00000	126	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,513.00000	6,503	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			64.00000	65	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,453.00000	8,442	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			455.00000	458	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,644.00000	2,635	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			241.00000	242	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,429.00000	4,419	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.90	Call		70.00000	71	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,259.00000	8,247	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,296.00000	4,308	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		35.00000	34	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,327.00000	3,338	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		65.00000	65	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,410.00000	2,420	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		148.00000	147	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,633.00000	1,642	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		372.00000	369	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		152.00000	153	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,891.00000	5,880	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		82.00000	82	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,821.00000	7,809	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		154.00000	155	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,843.00000	5,832	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		83.00000	84	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,772.00000	7,761	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,154.00000	4,165	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		42.00000	42	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,181.00000	3,192	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		70.00000	69	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,532.00000	1,541	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		421.00000	418	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,027.00000	1,034	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		916.00000	911	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		146.00000	147	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,035.00000	6,024	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		78.00000	79	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,967.00000	7,956	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		0.00000	491	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		0.00000	2,468	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		0.00000	258	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		0.00000	4,235	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		0.00000	143	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		0.00000	6,120	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		0.00000	77	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		0.00000	8,053	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.19660	11.23790		18.16	10,950,274.80	978	21,818.00
€ / R On 14/09/2009 Currency Future	11.25	Call		281.00000	269	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		293.00000	323	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		334.00000	315	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		246.00000	269	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		334.00000	315	18.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.15	Put			246.00000	269	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			424.00000	401	18.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			186.00000	205	18.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			363.00000	343	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			225.00000	246	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			307.00000	289	18.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			269.00000	293	18.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			225.00000	216	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			388.00000	419	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			180.00000	173	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			493.00000	527	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			156.00000	149	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			568.00000	603	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			156.00000	149	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			568.00000	603	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			144.00000	139	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			607.00000	642	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			168.00000	161	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			530.00000	564	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			194.00000	186	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			456.00000	490	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			261.00000	250	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			323.00000	354	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			47.00000	45	23.55	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,309.00000	1,349	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			243.00000	232	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			355.00000	386	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			209.00000	201	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			421.00000	454	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			209.00000	201	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			421.00000	454	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			243.00000	232	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			355.00000	386	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			125.00000	120	20.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			687.00000	723	20.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			116.00000	112	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			728.00000	765	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			134.00000	129	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			646.00000	682	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			108.00000	104	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			770.00000	807	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			93.00000	90	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			855.00000	893	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			100.00000	97	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			812.00000	850	21.27	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	12.05	Call			87.00000	84	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			899.00000	937	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			81.00000	78	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			943.00000	981	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			54.00000	52	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,216.00000	1,255	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			61.00000	59	22.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,123.00000	1,162	22.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			66.00000	63	22.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,078.00000	1,117	22.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			50.00000	48	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,262.00000	1,302	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			41.00000	40	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,403.00000	1,443	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			39.00000	37	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,451.00000	1,491	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			32.00000	31	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,594.00000	1,634	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			25.00000	24	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,787.00000	1,828	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			20.00000	19	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,982.00000	2,023	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			21.00000	21	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,934.00000	1,974	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			21.00000	21	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,934.00000	1,974	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			15.00000	14	27.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,277.00000	2,317	27.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	13	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,326.00000	2,367	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			15.00000	15	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,227.00000	2,268	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			16.00000	16	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,178.00000	2,219	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	16	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,129.00000	2,170	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	16	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,129.00000	2,170	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			19.00000	18	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,031.00000	2,072	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			12.00000	11	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,474.00000	2,515	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			10.00000	10	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,622.00000	2,663	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			10.00000	9	29.21	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 14/09/2009 Currency Future	13.90	Put			2,672.00000	2,713	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			13.00000	13	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,375.00000	2,416	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			18.00000	17	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,080.00000	2,121	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			18.00000	17	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,080.00000	2,121	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			16.00000	16	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,178.00000	2,219	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			24.00000	23	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,836.00000	1,876	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			11.00000	11	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,523.00000	2,564	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			12.00000	12	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,425.00000	2,465	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			10.00000	9	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,672.00000	2,713	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			9.00000	9	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,721.00000	2,762	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			9.00000	9	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,771.00000	2,812	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	8	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,870.00000	2,911	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			11.00000	10	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,573.00000	2,614	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			23.00000	22	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,885.00000	1,925	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			7.00000	7	30.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,969.00000	3,011	30.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	4	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,616.00000	3,658	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			11.00000	10	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,573.00000	2,614	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	8	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,870.00000	2,911	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	7	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,069.00000	3,110	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,168.00000	3,209	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			6.00000	6	31.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,268.00000	3,309	31.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	5	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,367.00000	3,409	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			13.00000	13	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,375.00000	2,416	28.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	7	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,069.00000	3,110	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,168.00000	3,209	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			36.00000	35	24.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,498.00000	1,538	24.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			32.00000	31	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,594.00000	1,634	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			29.00000	27	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,691.00000	1,731	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	13	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,326.00000	2,367	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			8.00000	8	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,820.00000	2,862	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	7	30.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,920.00000	2,961	30.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	7	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,019.00000	3,060	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			23.00000	22	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,885.00000	1,925	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			29.00000	27	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,691.00000	1,731	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			30.00000	29	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,642.00000	1,682	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			27.00000	26	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,739.00000	1,779	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			10.00000	10	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,622.00000	2,663	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			24.00000	23	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,836.00000	1,876	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			12.00000	12	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,425.00000	2,465	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			34.00000	33	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,546.00000	1,586	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			41.00000	40	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,403.00000	1,443	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			57.00000	55	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,169.00000	1,209	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			44.00000	42	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,356.00000	1,396	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			75.00000	73	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			988.00000	1,026	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			57.00000	55	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,169.00000	1,209	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			30.00000	29	25.01	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 14/09/2009 Currency Future	12.85	Put		1,642.00000	1,682	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		81.00000	78	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		943.00000	981	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		70.00000	68	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,032.00000	1,071	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		75.00000	73	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		988.00000	1,026	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		39.00000	37	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,451.00000	1,491	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,838.00000	4,797	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,338.00000	3,297	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		1.00000	1	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,847.00000	1,806	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		9.00000	9	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		490.00000	465	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		153.00000	168	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		3.00000	3	34.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,165.00000	4,206	34.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	39.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,663.00000	5,704	39.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		1.00000	1	44.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,163.00000	7,204	44.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,138.00000	5,097	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,638.00000	3,597	33.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	33.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,144.00000	2,103	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		6.00000	6	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		716.00000	685	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		79.00000	88	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		4.00000	4	33.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,866.00000	3,907	33.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	38.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,363.00000	5,405	38.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		1.00000	1	43.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,863.00000	6,904	43.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,288.00000	5,247	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,788.00000	3,747	33.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	33.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,292.00000	2,252	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		5.00000	5	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		842.00000	808	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		54.00000	61	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	4	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,716.00000	3,757	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	38.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,213.00000	5,255	38.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	1	43.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,713.00000	6,754	43.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			225.00000	216	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			388.00000	419	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			108.00000	104	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			770.00000	807	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			168.00000	161	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			530.00000	564	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			116.00000	112	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			728.00000	765	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			393.00000	371	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			205.00000	225	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			457.00000	433	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			169.00000	186	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			599.00000	570	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			111.00000	123	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			525.00000	499	18.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			138.00000	152	18.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			637.00000	607	18.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			99.00000	110	18.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			562.00000	534	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			124.00000	137	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,238.00000	4,197	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,239.00000	3,197	33.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			1.00000	1	33.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,243.00000	2,202	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			5.00000	5	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,259.00000	1,219	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			21.00000	23	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			4.00000	4	33.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,766.00000	3,807	33.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,763.00000	5,804	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	1	47.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,763.00000	7,804	47.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,088.00000	4,047	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,089.00000	3,048	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			1.00000	1	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,094.00000	2,053	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.15	Put		6.00000	7	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,115.00000	1,076	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		27.00000	29	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		4.00000	4	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,916.00000	3,957	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		1.00000	1	40.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,913.00000	5,954	40.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		1.00000	1	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,913.00000	7,954	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		3,988.00000	3,947	33.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	33.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		2,990.00000	2,948	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		2.00000	2	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		1,995.00000	1,954	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		7.00000	8	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,020.00000	983	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		32.00000	36	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		3.00000	3	34.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		4,015.00000	4,057	34.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		1.00000	1	40.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,013.00000	6,054	40.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		1.00000	1	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,013.00000	8,054	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,938.00000	3,897	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,940.00000	2,899	32.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		2.00000	2	32.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,945.00000	1,905	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		8.00000	8	25.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		974.00000	938	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		37.00000	41	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		3.00000	3	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,065.00000	4,107	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		1.00000	1	40.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,063.00000	6,104	40.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	1	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,063.00000	8,104	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,738.00000	3,697	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,740.00000	2,699	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		2.00000	3	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,748.00000	1,707	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		10.00000	11	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		800.00000	766	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		62.00000	69	19.06	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 14/09/2009 Currency Future	15.50	Call		3.00000	3	35.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,265.00000	4,306	35.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	41.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,263.00000	6,304	41.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,263.00000	8,304	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,688.00000	3,647	33.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	33.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,691.00000	2,649	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		3.00000	3	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,699.00000	1,658	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		11.00000	12	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		758.00000	725	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		70.00000	78	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		3.00000	3	35.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,315.00000	4,356	35.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	41.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,313.00000	6,354	41.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,313.00000	8,354	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,641.00000	2,600	30.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		3.00000	3	30.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,649.00000	1,609	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		12.00000	12	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		3.00000	2	35.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,365.00000	4,406	35.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	41.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,363.00000	6,404	41.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,362.00000	8,404	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,538.00000	3,497	33.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	33.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,541.00000	2,500	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		3.00000	3	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,551.00000	1,511	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		13.00000	14	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		2.00000	2	35.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,464.00000	4,506	35.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		1.00000	1	42.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,463.00000	6,504	42.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,462.00000	8,504	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,588.00000	3,547	33.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	33.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,591.00000	2,550	30.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.65	Put		3.00000	3	30.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,600.00000	1,560	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		12.00000	13	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		676.00000	645	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		88.00000	99	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		2.00000	2	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,415.00000	4,456	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		1.00000	1	41.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,413.00000	6,454	41.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,412.00000	8,454	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,838.00000	3,797	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,840.00000	2,799	32.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		2.00000	2	32.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		886.00000	850	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		48.00000	54	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	41.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,163.00000	6,204	41.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,163.00000	8,204	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,038.00000	3,997	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,039.00000	2,998	33.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		1.00000	2	33.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,044.00000	2,004	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		7.00000	7	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,067.00000	1,028	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		29.00000	31	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		3.00000	3	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,966.00000	4,007	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	40.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,963.00000	6,004	40.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		1.00000	1	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,963.00000	8,004	47.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,188.00000	4,147	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,189.00000	3,148	33.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		1.00000	1	33.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,193.00000	2,152	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		5.00000	6	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,211.00000	1,171	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		23.00000	25	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		4.00000	4	33.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,816.00000	3,857	33.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	39.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,813.00000	5,854	39.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		1.00000	1	47.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,813.00000	7,854	47.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.39050	11.43330		18.66	2,038,899.50	179	12,189.00
€ / R On 14/12/2009 Currency Future	11.45	Call		510.00000	498	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		527.00000	557	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		555.00000	538	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		471.00000	498	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		627.00000	608	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		394.00000	418	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		602.00000	584	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		419.00000	444	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		532.00000	517	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		499.00000	526	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		393.00000	385	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		760.00000	794	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		408.00000	399	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		725.00000	758	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		379.00000	371	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		796.00000	831	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		296.00000	291	21.18	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,063.00000	1,100	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		64.00000	64	27.07	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,230.00000	3,273	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		366.00000	358	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		833.00000	868	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		423.00000	414	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		690.00000	723	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		492.00000	479	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		558.00000	589	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		578.00000	561	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		445.00000	470	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		473.00000	462	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		590.00000	622	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		456.00000	445	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		623.00000	655	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		439.00000	429	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		656.00000	689	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		341.00000	334	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		907.00000	943	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		329.00000	322	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		945.00000	982	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		317.00000	311	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		984.00000	1,021	20.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.95	Call			353.00000	346	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			870.00000	905	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			306.00000	301	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,023.00000	1,060	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			286.00000	281	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,103.00000	1,140	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			234.00000	231	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,351.00000	1,390	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			250.00000	246	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,266.00000	1,306	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			258.00000	254	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,225.00000	1,264	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			219.00000	217	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,436.00000	1,476	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			213.00000	210	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,479.00000	1,519	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			206.00000	204	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,523.00000	1,563	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			200.00000	197	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,566.00000	1,607	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			177.00000	175	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,744.00000	1,785	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			158.00000	157	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,924.00000	1,966	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			141.00000	141	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,108.00000	2,150	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			149.00000	148	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,016.00000	2,058	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			145.00000	144	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,062.00000	2,104	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			145.00000	144	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,062.00000	2,104	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			120.00000	118	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,336.00000	2,378	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			116.00000	115	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,382.00000	2,424	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			124.00000	123	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,291.00000	2,332	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			128.00000	127	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,245.00000	2,286	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			133.00000	131	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,200.00000	2,241	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			128.00000	127	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,245.00000	2,286	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			138.00000	136	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	13.45	Put		2,154.00000	2,195	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		104.00000	104	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,521.00000	2,563	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		153.00000	152	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,970.00000	2,012	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		54.00000	55	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,471.00000	3,514	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		112.00000	111	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,428.00000	2,470	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		97.00000	97	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,614.00000	2,656	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		91.00000	91	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,708.00000	2,750	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		85.00000	85	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,802.00000	2,845	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		80.00000	80	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,896.00000	2,939	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		149.00000	148	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,016.00000	2,058	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		141.00000	141	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,108.00000	2,150	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		108.00000	107	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,475.00000	2,517	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		101.00000	100	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,567.00000	2,610	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		94.00000	94	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,661.00000	2,703	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		172.00000	170	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,789.00000	1,830	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		162.00000	161	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,879.00000	1,921	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		120.00000	118	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,336.00000	2,378	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		162.00000	161	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,879.00000	1,921	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		104.00000	104	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,521.00000	2,563	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		167.00000	166	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,834.00000	1,875	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		108.00000	107	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,475.00000	2,517	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		101.00000	100	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,567.00000	2,610	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		88.00000	88	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,755.00000	2,797	26.19	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	14.05	Call			91.00000	91	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,708.00000	2,750	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			182.00000	181	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,699.00000	1,740	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			188.00000	186	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,655.00000	1,695	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			167.00000	166	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,834.00000	1,875	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			124.00000	123	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,291.00000	2,332	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			188.00000	186	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,655.00000	1,695	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			194.00000	192	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,610.00000	1,651	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			172.00000	170	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,789.00000	1,830	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			242.00000	238	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,308.00000	1,348	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			226.00000	223	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,393.00000	1,433	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			267.00000	263	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,184.00000	1,222	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			219.00000	217	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,436.00000	1,476	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			276.00000	272	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,143.00000	1,181	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			258.00000	254	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,225.00000	1,264	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			226.00000	223	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,393.00000	1,433	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			959.00000	930	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			176.00000	190	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			653.00000	633	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			370.00000	393	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			62.00000	62	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,278.00000	3,322	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,105.00000	1,073	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			122.00000	133	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			765.00000	742	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			282.00000	301	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			58.00000	58	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,375.00000	3,418	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,924.00000	1,884	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			41.00000	43	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			707.00000	686	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.05	Put			324.00000	345	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			36.00000	36	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,152.00000	4,196	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			14.00000	14	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,631.00000	5,674	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			7.00000	7	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,124.00000	7,167	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,214.00000	2,172	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			31.00000	32	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			891.00000	864	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			208.00000	223	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			43.00000	44	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,860.00000	3,903	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			17.00000	17	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,334.00000	5,376	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			8.00000	8	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,825.00000	6,868	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			296.00000	291	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,063.00000	1,100	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,360.00000	2,318	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			27.00000	28	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			994.00000	965	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			161.00000	174	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			47.00000	47	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,714.00000	3,757	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			19.00000	19	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,185.00000	5,228	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			9.00000	9	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,675.00000	6,718	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,641.00000	3,598	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			8.00000	8	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,655.00000	2,612	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			21.00000	22	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,689.00000	1,649	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			56.00000	58	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			858.00000	832	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			225.00000	242	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			56.00000	57	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,423.00000	3,466	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			30.00000	31	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,397.00000	4,440	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,740.00000	3,697	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			7.00000	7	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,753.00000	2,710	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			20.00000	20	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.70	Call			1,783.00000	1,742	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			49.00000	52	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			924.00000	897	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			191.00000	206	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			60.00000	60	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,326.00000	3,370	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			32.00000	33	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,299.00000	4,342	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,790.00000	3,747	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	6	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,802.00000	2,760	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			19.00000	19	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,830.00000	1,789	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			46.00000	49	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			34.00000	34	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,250.00000	4,293	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,542.00000	3,499	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			8.00000	9	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,556.00000	2,514	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			23.00000	24	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,596.00000	1,556	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			63.00000	66	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			795.00000	771	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			262.00000	280	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			53.00000	53	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,520.00000	3,563	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			29.00000	29	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,495.00000	4,538	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,443.00000	3,400	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			10.00000	10	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,458.00000	2,416	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			25.00000	26	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,504.00000	1,465	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			71.00000	74	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			736.00000	713	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			303.00000	323	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			50.00000	50	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,616.00000	3,660	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			27.00000	27	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,593.00000	4,637	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,344.00000	3,302	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			11.00000	11	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,413.00000	1,374	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			80.00000	84	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			680.00000	659	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.10	Put			347.00000	369	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			25.00000	25	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,692.00000	4,735	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,393.00000	3,351	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			10.00000	10	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,409.00000	2,367	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			26.00000	27	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,459.00000	1,420	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			75.00000	79	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			48.00000	49	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,665.00000	3,708	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			26.00000	26	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,643.00000	4,686	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,591.00000	3,549	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			8.00000	8	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,605.00000	2,563	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			22.00000	23	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,642.00000	1,603	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			59.00000	62	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			826.00000	801	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			243.00000	261	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			29.00000	30	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,446.00000	4,489	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,690.00000	3,648	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			7.00000	7	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,704.00000	2,661	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			20.00000	21	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,736.00000	1,695	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			52.00000	55	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			31.00000	32	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,348.00000	4,391	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,839.00000	3,797	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	6	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,851.00000	2,809	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			18.00000	18	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,877.00000	1,836	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			44.00000	46	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			35.00000	35	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,201.00000	4,245	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,839.00000	3,797	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	6	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,938.00000	3,896	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			5.00000	5	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,950.00000	2,907	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			17.00000	17	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.50	Call			1,972.00000	1,931	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			39.00000	40	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,067.00000	1,036	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			134.00000	146	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			68.00000	68	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,135.00000	3,178	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			37.00000	37	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,104.00000	4,147	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,137.00000	4,094	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			3.00000	4	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,147.00000	3,104	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			14.00000	14	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,165.00000	2,123	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			32.00000	33	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,235.00000	1,197	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			102.00000	107	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			77.00000	77	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,944.00000	2,987	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			42.00000	42	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,908.00000	3,952	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,236.00000	4,193	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			3.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,245.00000	3,203	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			12.00000	12	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,263.00000	2,221	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			29.00000	30	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,324.00000	1,285	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			90.00000	95	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			82.00000	82	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,849.00000	2,892	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			44.00000	45	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,811.00000	3,854	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			13.00000	13	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,780.00000	5,822	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			6.00000	6	33.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,773.00000	7,816	33.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			12.00000	12	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,879.00000	5,922	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			6.00000	6	34.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,873.00000	7,915	34.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,038.00000	3,995	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			4.00000	5	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,049.00000	3,006	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			15.00000	16	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,068.00000	2,026	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.40	Put		35.00000	36	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,148.00000	1,111	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		115.00000	120	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		39.00000	40	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,006.00000	4,050	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		12.00000	12	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,978.00000	6,021	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	6	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,972.00000	8,015	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		11.00000	11	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,078.00000	6,121	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	5	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,072.00000	8,115	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		10.00000	10	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,227.00000	6,270	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	5	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,222.00000	8,264	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		10.00000	10	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,327.00000	6,370	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		5.00000	4	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,321.00000	8,364	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		9.00000	9	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,476.00000	6,519	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		4.00000	4	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,471.00000	8,513	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		10.00000	10	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,426.00000	6,469	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		4.00000	4	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,421.00000	8,464	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		11.00000	11	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,177.00000	6,220	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	5	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,172.00000	8,214	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,186.00000	4,144	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		3.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,196.00000	3,154	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		13.00000	13	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,279.00000	1,241	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		96.00000	101	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		13.00000	13	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,829.00000	5,872	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		6.00000	6	34.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,823.00000	7,865	34.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,087.00000	4,045	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		4.00000	4	29.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.35	Call		3,098.00000	3,055	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		14.00000	15	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,117.00000	2,075	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		33.00000	34	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,191.00000	1,154	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		108.00000	113	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		40.00000	41	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,957.00000	4,001	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		12.00000	12	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,929.00000	5,971	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		6.00000	6	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,923.00000	7,965	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		0.00000	3,946	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	5	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		0.00000	2,957	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	16	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		0.00000	1,979	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		0.00000	38	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	39	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		0.00000	4,098	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		0.00000	11	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		0.00000	6,071	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	6	34.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		0.00000	8,065	34.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.58310	11.62710		18.94	810,817.00	70	1,186.00
€ / R On 15/03/2010 Currency Future	11.60	Call		702.00000	685	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		675.00000	702	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		723.00000	705	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		646.00000	672	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		790.00000	770	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		563.00000	587	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		767.00000	748	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		590.00000	615	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		630.00000	614	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		802.00000	831	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		581.00000	567	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		904.00000	934	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		551.00000	538	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		974.00000	1,005	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		537.00000	524	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,010.00000	1,041	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		566.00000	552	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		939.00000	969	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		613.00000	598	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		836.00000	865	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 15/03/2010 Currency Future	11.70	Call			665.00000	648	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			738.00000	765	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			665.00000	648	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			738.00000	765	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			745.00000	726	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			618.00000	643	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			814.00000	793	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			537.00000	560	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			597.00000	582	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			870.00000	899	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			647.00000	631	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			770.00000	798	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			523.00000	511	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,046.00000	1,078	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			510.00000	498	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,083.00000	1,115	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			497.00000	485	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,120.00000	1,152	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,401.00000	3,357	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			24.00000	24	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,421.00000	2,377	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			43.00000	44	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,519.00000	1,481	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			142.00000	148	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			863.00000	840	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			486.00000	507	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			310.00000	304	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,932.00000	1,971	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			202.00000	199	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,825.00000	2,866	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			139.00000	137	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,762.00000	3,804	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			96.00000	95	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,719.00000	4,761	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,450.00000	3,406	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			23.00000	23	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,469.00000	2,426	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			42.00000	42	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,560.00000	1,521	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			133.00000	138	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			889.00000	865	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			462.00000	482	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			316.00000	310	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,889.00000	1,927	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			206.00000	203	25.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.20	Put		2,779.00000	2,820	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		141.00000	139	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,714.00000	3,756	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		98.00000	96	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,671.00000	4,713	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,549.00000	3,505	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		22.00000	22	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,567.00000	2,523	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		40.00000	40	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,643.00000	1,603	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		116.00000	120	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		942.00000	916	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		415.00000	433	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		331.00000	324	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,803.00000	1,841	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		215.00000	212	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,688.00000	2,729	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		146.00000	144	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,619.00000	3,661	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		101.00000	100	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,574.00000	4,617	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,598.00000	3,554	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		21.00000	21	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,616.00000	2,572	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		39.00000	39	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,685.00000	1,644	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		108.00000	111	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		969.00000	943	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		392.00000	410	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		338.00000	331	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,761.00000	1,798	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		220.00000	216	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,643.00000	2,683	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		149.00000	147	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,572.00000	3,614	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		103.00000	102	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,526.00000	4,569	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,499.00000	3,456	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		22.00000	22	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,518.00000	2,474	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		41.00000	41	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,601.00000	1,562	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		124.00000	129	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		915.00000	890	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		438.00000	457	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.15	Call			323.00000	317	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,846.00000	1,884	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			211.00000	207	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,734.00000	2,774	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			144.00000	142	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,667.00000	3,709	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			100.00000	98	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,622.00000	4,665	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,746.00000	3,702	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			19.00000	19	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,763.00000	2,719	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			36.00000	36	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,813.00000	1,772	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			86.00000	89	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,056.00000	1,028	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			329.00000	345	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			362.00000	355	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,635.00000	1,671	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			234.00000	230	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,507.00000	2,547	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			157.00000	155	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,430.00000	3,472	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			110.00000	108	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,383.00000	4,425	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,845.00000	3,801	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			18.00000	18	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,861.00000	2,817	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			34.00000	34	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,901.00000	1,859	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			74.00000	75	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,118.00000	1,088	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			291.00000	305	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			379.00000	371	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,552.00000	1,588	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			245.00000	241	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,418.00000	2,458	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			163.00000	161	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,336.00000	3,378	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			114.00000	113	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,287.00000	4,330	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,795.00000	3,751	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			18.00000	18	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,812.00000	2,768	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			35.00000	35	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,857.00000	1,815	17.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.85	Put		80.00000	82	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,087.00000	1,057	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		310.00000	324	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		370.00000	363	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,593.00000	1,630	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		239.00000	235	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,462.00000	2,502	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		160.00000	158	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,383.00000	3,425	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		112.00000	110	28.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,335.00000	4,377	28.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,647.00000	3,603	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		20.00000	20	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,665.00000	2,621	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		38.00000	38	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,727.00000	1,686	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		100.00000	103	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		998.00000	971	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		371.00000	388	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		346.00000	339	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,719.00000	1,756	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		224.00000	221	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,597.00000	2,638	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		152.00000	149	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,524.00000	3,566	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		105.00000	104	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,478.00000	4,521	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,697.00000	3,653	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		19.00000	20	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,714.00000	2,670	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		37.00000	37	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,770.00000	1,729	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		93.00000	96	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,027.00000	999	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		350.00000	366	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		354.00000	347	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,677.00000	1,713	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		229.00000	225	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,552.00000	2,592	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		154.00000	152	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,477.00000	3,519	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		108.00000	106	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,430.00000	4,473	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,894.00000	3,850	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		17.00000	17	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.75	Call			2,910.00000	2,866	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			33.00000	33	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,945.00000	1,903	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			68.00000	69	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,150.00000	1,119	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			273.00000	286	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			388.00000	380	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,511.00000	1,547	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			250.00000	246	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,373.00000	2,413	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			166.00000	164	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,289.00000	3,331	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			116.00000	115	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,239.00000	4,282	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,943.00000	3,900	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			16.00000	17	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,959.00000	2,915	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			32.00000	32	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,990.00000	1,947	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			63.00000	64	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,182.00000	1,150	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			255.00000	267	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			398.00000	389	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,470.00000	1,506	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			256.00000	251	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,329.00000	2,368	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			169.00000	167	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,242.00000	3,284	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			119.00000	117	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,192.00000	4,234	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,140.00000	4,096	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			13.00000	13	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,155.00000	3,111	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			28.00000	28	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,177.00000	2,134	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			50.00000	51	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,324.00000	1,289	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			197.00000	206	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			438.00000	428	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,311.00000	1,345	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			279.00000	274	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,152.00000	2,191	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			183.00000	180	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,056.00000	3,097	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			128.00000	126	27.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.50	Put		4,001.00000	4,043	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,287.00000	4,243	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		10.00000	10	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,303.00000	3,259	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		25.00000	26	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,323.00000	2,279	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		46.00000	46	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,440.00000	1,403	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		163.00000	170	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		472.00000	461	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,195.00000	1,228	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		297.00000	291	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,020.00000	2,058	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		194.00000	191	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,917.00000	2,958	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		134.00000	132	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,857.00000	3,899	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		65.00000	64	30.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,788.00000	5,831	30.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		17.00000	17	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,740.00000	7,784	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		62.00000	61	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,935.00000	5,978	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		15.00000	15	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,888.00000	7,932	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,042.00000	3,999	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		15.00000	15	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,057.00000	3,013	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		30.00000	30	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,080.00000	2,037	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		53.00000	54	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,249.00000	1,216	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		222.00000	233	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		268.00000	263	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,241.00000	2,280	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		124.00000	122	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,097.00000	4,139	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		60.00000	59	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,033.00000	6,076	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		14.00000	14	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,987.00000	8,031	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		56.00000	55	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,129.00000	6,172	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		13.00000	13	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,086.00000	8,130	29.20	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 15/03/2010 Currency Future	7.85	Call			3,795.00000	3,751	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			18.00000	18	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			51.00000	50	30.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,273.00000	6,317	30.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			12.00000	12	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,235.00000	8,279	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			47.00000	47	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,370.00000	6,413	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			11.00000	11	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,334.00000	8,378	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			43.00000	42	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,515.00000	6,559	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			10.00000	10	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,483.00000	8,527	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			44.00000	43	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,467.00000	6,510	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			11.00000	10	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,434.00000	8,477	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			52.00000	52	30.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,225.00000	6,268	30.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			12.00000	12	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,185.00000	8,229	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,189.00000	4,145	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			12.00000	12	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,204.00000	3,161	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			27.00000	27	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,226.00000	2,182	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			49.00000	49	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,362.00000	1,326	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			185.00000	193	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			284.00000	279	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,107.00000	2,146	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			130.00000	128	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,953.00000	3,995	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			63.00000	62	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,886.00000	5,929	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			16.00000	15	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,839.00000	7,882	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,238.00000	4,194	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			11.00000	11	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,253.00000	3,210	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			26.00000	27	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,274.00000	2,231	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			47.00000	48	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,401.00000	1,364	17.15	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	10.40	Put			173.00000	181	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			290.00000	285	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,063.00000	2,102	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			132.00000	130	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,905.00000	3,947	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			64.00000	63	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,837.00000	5,880	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			16.00000	16	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,789.00000	7,833	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,091.00000	4,047	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			14.00000	14	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,106.00000	3,062	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			29.00000	29	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,129.00000	2,085	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			52.00000	52	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,286.00000	1,252	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			209.00000	219	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			273.00000	268	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,196.00000	2,235	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			126.00000	124	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,049.00000	4,091	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			61.00000	60	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,984.00000	6,027	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			15.00000	14	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,937.00000	7,981	29.23	0.00	0	0.00
AL12 On 06/08/2009 Index Future			317.12200		315.23200		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			243.35100		243.47100		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.65400		276.05300		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			310.22000		309.05900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			289.07500		288.07900		0.00	0.00	0	703.00
ALBI On 05/11/2009 Index Future			294.26900		293.25100		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			299.88600		298.88600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.91600		123.76500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.16900		126.01400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.54900		128.39300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			290.87950		289.91500		0.00	0.00	0	566.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
GOVI On 05/11/2009 jGovi		296.10950	295.12600		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi		301.69700	300.69600		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future		360.90000	360.90000		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future		368.04000	368.04000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.83200	7.85700		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.88000	8.93300		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.53400	8.57300		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.73500	8.79700		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.02900	9.07400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.03100	9.07400		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.03400	9.07800		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		7.71600	7.71800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.26400	7.30100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.27100	7.31900		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.39500	7.44800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.65300	7.72500		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.92600	8.01400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.73800	7.79200		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.85000	7.92000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.05000	8.13100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.62500	8.69300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.72700	8.79500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.86000	8.92700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.96300	9.00600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		9.00200	9.04800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		9.05800	9.10400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/07/2009 jRod			7.57400		7.57400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.27800		7.28200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.44400		7.45000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.63200		7.63700		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.59800		7.60400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.77200		7.77800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			279.10300		277.91800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			284.17700		282.96900		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			289.53900		288.31000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			9.11600		9.18800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			796.00000	845	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			230.00000	207	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			977.00000	1,031	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			161.00000	143	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			9.17300		9.24800		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			2,179.00000	2,120	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.51800		8.58100		7.75	0.00	0	5,506.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,514.00000	3,846	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			8.00000	3	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.61100		8.67800		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call			257.00000	292	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,493.00000	6,184	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.68600		8.75700		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			838.00000	916	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,917.00000	5,645	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.71300		8.78800		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,372.00000	2,526	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,739.00000	3,539	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.73400		0.00000		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			0.00000	2,547	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			0.00000	2,474	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.96500		9.03600		16.57	0.00	0	6,340.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,023.00000	1,298	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			1,366.00000	963	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			16,153.00000	15,474	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.01100		9.08500		16.11	0.00	0	7,544.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,534.00000	3,862	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,336.00000	3,967	16.11	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	8.75	Call			2,527.00000	2,788	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,739.00000	5,302	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			391.00000	451	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,048.00000	13,410	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			209.00000	244	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,695.00000	16,032	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.05100		9.12800		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,114.00000	2,310	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,718.00000	10,196	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.07300		9.15100		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,589.00000	5,938	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,988.00000	6,617	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.12000		0.00000		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			0.00000	2,903	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			0.00000	1,724	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.58700		8.65000		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,512.00000	2,771	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			14.00000	5	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.65900		8.72600		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			204.00000	231	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,336.00000	5,091	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.72400		8.79500		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			477.00000	523	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,670.00000	5,440	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.75000		8.82500		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,886.00000	2,005	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,104.00000	2,944	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.83500		0.00000		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			0.00000	2,331	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			0.00000	1,747	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.99700		9.06900		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,298.00000	1,567	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			313.00000	186	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.06800		9.14400		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			123.00000	143	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,443.00000	9,057	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.13600		9.21600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,030.00000	1,130	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,504.00000	6,187	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.17100		9.25400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,922.00000	3,113	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,221.00000	3,991	10.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/08/2010 Bond Future			9.24600		0.00000		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			0.00000	1,988	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			0.00000	1,968	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.01600		9.07900		12.71	0.00	0	692.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,366.00000	1,611	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			357.00000	226	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.08000		9.14500		12.28	0.00	0	837.00
R204 On 05/11/2009 Bond Future	7.50	Call			133.00000	151	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,371.00000	10,011	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.13800		9.20500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,143.00000	1,234	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,097.00000	6,806	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.17100		9.24100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,243.00000	3,421	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,599.00000	4,385	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.24600		0.00000		0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			0.00000	1,902	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			0.00000	1,881	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.61800		8.68100		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			1,990.00000	2,203	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			15.00000	6	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			6,139.00000	5,918	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.70000		8.76700		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			156.00000	177	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,514.00000	4,310	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.77600		8.84900		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			365.00000	402	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,765.00000	4,569	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.81500		8.89300		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,798.00000	1,909	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,229.00000	2,104	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.92600		0.00000		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			0.00000	2,045	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			0.00000	1,837	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.12600		9.18800		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			973.00000	1,164	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			599.00000	415	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.18600		9.25000		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			111.00000	126	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,365.00000	10,999	13.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future			9.24100		9.30800		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,112.00000	1,202	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,575.00000	7,273	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.27700		9.34600		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,747.00000	3,942	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,300.00000	4,098	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.35100		0.00000		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			0.00000	2,204	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			0.00000	1,368	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.20600		9.27300		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			721.00000	891	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			863.00000	618	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.25200		9.32100		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			173.00000	197	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,508.00000	10,112	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.30300		9.37600		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,434.00000	1,554	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,907.00000	6,589	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.36000		9.43600		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,611.00000	3,824	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,716.00000	4,480	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.41900		0.00000		0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			0.00000	1,947	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			0.00000	1,477	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.54300		8.62400		20.28	0.00	0	1,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,591.00000	2,027	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			562.00000	324	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			13.00000	19	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,470.00000	4,802	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.56900		8.65200		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,889.00000	9,471	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			694.00000	590	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			232.00000	278	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,339.00000	12,698	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			113.00000	137	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,936.00000	15,274	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.59000		8.67500		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,104.00000	1,239	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,788.00000	11,224	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,898.00000	11,472	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,240.00000	1,114	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.59600		8.68300		19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/05/2010 Bond Future	8.50	Call			4,600.00000	4,947	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			6,114.00000	5,748	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.61900		0.00000		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			0.00000	2,149	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			0.00000	1,083	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			287.13200		286.17700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			292.35300		291.37900		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			297.86900		296.87800		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.49630		6.54580		17.10	0.00	0	239,509.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			160.00000	138	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			164.00000	191	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			252.00000	217	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			106.00000	120	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			252.00000	217	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			106.00000	120	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			324.00000	285	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			78.00000	89	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			287.00000	250	18.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			91.00000	103	18.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			188.00000	157	17.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			142.00000	161	17.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			140.00000	120	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			194.00000	224	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			160.00000	138	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			164.00000	191	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			219.00000	186	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			123.00000	139	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			219.00000	186	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			123.00000	139	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			324.00000	285	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			78.00000	89	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			140.00000	120	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			194.00000	224	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			123.00000	105	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			227.00000	259	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			123.00000	105	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			227.00000	259	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			362.00000	322	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			66.00000	76	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			402.00000	360	19.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			57.00000	64	19.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			94.00000	80	18.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.75	Put		298.00000	334	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		107.00000	92	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		261.00000	295	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		107.00000	92	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		261.00000	295	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		82.00000	70	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		336.00000	373	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		82.00000	70	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		336.00000	373	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		63.00000	53	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		417.00000	457	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		48.00000	41	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		503.00000	545	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		63.00000	53	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		417.00000	457	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		72.00000	61	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		376.00000	415	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		55.00000	47	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		459.00000	500	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		43.00000	36	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		547.00000	590	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		55.00000	47	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		459.00000	500	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		43.00000	36	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		547.00000	590	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		33.00000	28	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		637.00000	682	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		37.00000	32	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		592.00000	635	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		37.00000	32	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		592.00000	635	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		29.00000	25	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		683.00000	728	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		23.00000	19	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		777.00000	823	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		33.00000	28	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		637.00000	682	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		26.00000	22	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		730.00000	775	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		23.00000	19	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		777.00000	823	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		18.00000	15	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		872.00000	919	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		29.00000	25	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		683.00000	728	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			18.00000	15	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			872.00000	919	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			14.00000	12	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			969.00000	1,016	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			20.00000	17	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			825.00000	871	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			16.00000	14	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			920.00000	967	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			13.00000	11	24.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,017.00000	1,065	24.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			402.00000	360	19.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			57.00000	64	19.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,796.00000	5,746	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,296.00000	4,246	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,796.00000	2,746	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,298.00000	1,248	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			2.00000	2	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			4.00000	3	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,708.00000	1,757	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			1.00000	1	38.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,205.00000	3,254	38.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	46.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,704.00000	4,754	46.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	53.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,204.00000	6,254	53.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,996.00000	5,946	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,496.00000	4,446	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,996.00000	2,946	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,497.00000	1,447	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	1	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			5.00000	4	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,509.00000	1,558	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			1.00000	1	37.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,005.00000	3,054	37.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	45.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,504.00000	4,554	45.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	52.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,004.00000	6,054	52.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,046.00000	5,996	24.82	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 14/09/2009 Currency Future	0.50	Put		0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,546.00000	4,496	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,046.00000	2,996	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,547.00000	1,497	28.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	28.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	5	27.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,460.00000	1,508	27.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	37.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,955.00000	3,004	37.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	45.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,454.00000	4,504	45.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,954.00000	6,004	52.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		530.00000	485	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		34.00000	39	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		444.00000	401	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		48.00000	54	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		760.00000	712	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		14.00000	16	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		666.00000	619	21.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		20.00000	23	21.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		574.00000	529	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		29.00000	32	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		486.00000	442	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		40.00000	46	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		713.00000	665	21.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		17.00000	19	21.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		620.00000	573	20.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		24.00000	27	20.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		486.00000	442	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		40.00000	46	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		620.00000	573	20.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		24.00000	27	20.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,246.00000	4,196	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,246.00000	3,196	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,246.00000	2,196	31.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	31.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,248.00000	1,199	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		2.00000	2	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		3.00000	3	29.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,758.00000	1,807	29.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	41.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,755.00000	3,804	41.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	51.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,754.00000	5,804	51.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,754.00000	7,804	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,196.00000	4,146	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,196.00000	3,146	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			2,196.00000	2,146	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,199.00000	1,149	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			3.00000	3	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			3.00000	3	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,807.00000	1,856	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	41.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,805.00000	3,854	41.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	52.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,804.00000	5,854	52.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,804.00000	7,854	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,146.00000	4,096	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,146.00000	3,096	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,146.00000	2,096	32.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,149.00000	1,100	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			3.00000	4	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			3.00000	3	30.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,857.00000	1,906	30.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	42.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,855.00000	3,904	42.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	52.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,854.00000	5,904	52.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,854.00000	7,904	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,096.00000	4,046	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,096.00000	3,046	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			2,096.00000	2,046	32.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	32.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,100.00000	1,050	24.23	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	5.45	Put			4.00000	4	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			3.00000	2	30.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,907.00000	1,956	30.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,905.00000	3,954	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	52.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,904.00000	5,954	52.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,904.00000	7,954	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,905.00000	3,954	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	52.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,904.00000	5,954	52.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,904.00000	7,954	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,046.00000	3,996	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,046.00000	1,996	32.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	32.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,050.00000	1,001	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			5.00000	5	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			3.00000	2	31.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,957.00000	2,006	31.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	42.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,955.00000	4,004	42.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	55.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,954.00000	8,004	55.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,996.00000	3,946	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,996.00000	1,946	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,001.00000	952	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			5.00000	6	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			2.00000	2	31.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,007.00000	2,056	31.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	43.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,005.00000	4,054	43.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	55.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,004.00000	8,054	55.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,946.00000	3,896	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,946.00000	2,896	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,946.00000	1,897	31.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	31.81	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 14/09/2009 Currency Future	5.60	Call		952.00000	904	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		7.00000	7	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,056.00000	2,106	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	43.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,055.00000	4,104	43.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,054.00000	6,104	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	55.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,054.00000	8,104	55.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.56240	6.61300		17.83	0.00	0	514.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		296.00000	273	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		283.00000	310	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		376.00000	344	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		213.00000	232	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		376.00000	344	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		213.00000	232	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		405.00000	372	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		192.00000	210	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		405.00000	372	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		192.00000	210	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		321.00000	293	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		258.00000	280	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		276.00000	254	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		313.00000	342	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		348.00000	318	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		235.00000	256	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		321.00000	293	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		258.00000	280	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		435.00000	402	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		172.00000	189	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		276.00000	254	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		313.00000	342	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		258.00000	237	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		345.00000	375	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		258.00000	237	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		345.00000	375	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		467.00000	432	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		154.00000	170	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		467.00000	432	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		154.00000	170	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		501.00000	465	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		138.00000	152	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		196.00000	180	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		483.00000	517	19.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.75	Call			240.00000	221	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			377.00000	409	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			224.00000	206	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			411.00000	444	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			224.00000	206	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			411.00000	444	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			209.00000	192	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			446.00000	480	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			196.00000	180	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			483.00000	517	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			171.00000	157	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			558.00000	594	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			149.00000	137	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			636.00000	675	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			131.00000	120	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			718.00000	758	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			115.00000	106	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			802.00000	843	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			183.00000	168	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			520.00000	555	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			160.00000	146	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			597.00000	634	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			140.00000	128	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			677.00000	716	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			183.00000	168	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			520.00000	555	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			140.00000	128	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			677.00000	716	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			123.00000	113	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			760.00000	800	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			160.00000	146	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			597.00000	634	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,763.00000	5,712	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,263.00000	4,212	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,764.00000	2,713	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			1.00000	1	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,276.00000	1,226	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			13.00000	13	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			37.00000	34	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,774.00000	1,822	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			7.00000	7	29.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,244.00000	3,294	29.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	2	32.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,739.00000	4,789	32.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,238.00000	6,288	36.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,013.00000	5,962	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,513.00000	4,462	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,013.00000	2,963	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,521.00000	1,471	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		8.00000	9	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		47.00000	43	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,534.00000	1,581	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		9.00000	9	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,996.00000	3,046	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,489.00000	4,540	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,988.00000	6,038	35.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,063.00000	6,012	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,563.00000	4,512	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,063.00000	3,013	32.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,571.00000	1,520	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		8.00000	8	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		49.00000	45	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,486.00000	1,533	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		10.00000	9	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,947.00000	2,997	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,439.00000	4,490	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,938.00000	5,988	35.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		608.00000	569	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		95.00000	106	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		535.00000	498	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		122.00000	136	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		767.00000	724	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		54.00000	62	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		686.00000	644	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		73.00000	82	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		571.00000	533	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		108.00000	120	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Call			535.00000	498	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			122.00000	136	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			646.00000	606	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			83.00000	93	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			435.00000	402	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			172.00000	189	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			209.00000	192	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			446.00000	480	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			726.00000	683	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			63.00000	71	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,263.00000	3,212	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,265.00000	2,215	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			2.00000	2	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			4.00000	4	30.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,741.00000	3,792	30.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,738.00000	5,789	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	39.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,737.00000	7,788	39.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,163.00000	4,112	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,163.00000	3,113	32.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	32.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,166.00000	2,115	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			3.00000	3	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,178.00000	1,128	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			15.00000	16	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			34.00000	32	26.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,871.00000	1,919	26.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	4	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,841.00000	3,891	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,838.00000	5,889	35.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	40.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,837.00000	7,888	40.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,113.00000	4,062	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,113.00000	3,063	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,116.00000	2,065	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			3.00000	3	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,130.00000	1,080	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			17.00000	18	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			33.00000	30	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,920.00000	1,968	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	3	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,891.00000	3,941	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,888.00000	5,939	35.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,887.00000	7,938	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,063.00000	4,012	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,066.00000	2,016	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		3.00000	3	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,081.00000	1,032	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		18.00000	19	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		31.00000	29	26.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,968.00000	2,017	26.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		4.00000	3	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,941.00000	3,991	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,937.00000	7,988	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,013.00000	3,962	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,016.00000	1,966	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		3.00000	4	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,033.00000	986	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		20.00000	23	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		30.00000	27	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,017.00000	2,065	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	3	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,990.00000	4,041	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,987.00000	8,038	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,963.00000	3,912	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,963.00000	2,913	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,967.00000	1,916	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		4.00000	4	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		987.00000	940	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		24.00000	28	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		28.00000	26	27.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,065.00000	2,113	27.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,040.00000	4,091	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	35.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,038.00000	6,088	35.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,037.00000	8,088	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,213.00000	4,162	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,213.00000	3,162	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,215.00000	2,165	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			2.00000	2	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,227.00000	1,177	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			14.00000	15	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			36.00000	33	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,823.00000	1,870	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			4.00000	4	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,791.00000	3,841	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	35.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,788.00000	5,839	35.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	39.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,787.00000	7,838	39.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.62380		6.67440		18.15	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			395.00000	371	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			370.00000	398	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			442.00000	414	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			317.00000	340	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			467.00000	438	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			292.00000	314	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			493.00000	463	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			268.00000	289	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			418.00000	391	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			343.00000	367	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			375.00000	353	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			401.00000	429	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			357.00000	335	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			432.00000	462	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			418.00000	391	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			343.00000	367	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			520.00000	489	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			246.00000	265	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			375.00000	353	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			401.00000	429	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			578.00000	545	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			204.00000	221	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			339.00000	319	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			465.00000	495	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			307.00000	289	19.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			533.00000	565	19.30	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	7.00	Call		278.00000	261	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		604.00000	638	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		252.00000	237	20.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		678.00000	713	20.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		641.00000	605	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		166.00000	181	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		674.00000	637	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		149.00000	163	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		609.00000	574	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		184.00000	201	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		548.00000	516	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		224.00000	242	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		323.00000	303	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		498.00000	529	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		292.00000	275	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		568.00000	601	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		743.00000	705	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		119.00000	131	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		780.00000	740	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		105.00000	116	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		708.00000	670	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		133.00000	147	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		641.00000	605	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		166.00000	181	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		578.00000	545	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		204.00000	221	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		339.00000	319	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		465.00000	495	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,274.00000	4,224	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,275.00000	3,225	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	1	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,280.00000	2,230	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		6.00000	6	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,301.00000	1,251	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		27.00000	28	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		88.00000	83	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,813.00000	1,859	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		13.00000	10	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,739.00000	3,786	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	3	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,729.00000	5,780	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,727.00000	7,778	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,174.00000	4,124	33.74	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	2.50	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,175.00000	3,125	29.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	1	29.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,181.00000	2,131	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		7.00000	7	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,205.00000	1,156	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		31.00000	32	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		82.00000	78	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,908.00000	1,954	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		12.00000	9	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,837.00000	3,885	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,829.00000	5,879	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,827.00000	7,878	33.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,124.00000	4,074	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,125.00000	3,075	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,132.00000	2,082	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		8.00000	8	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,158.00000	1,108	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		33.00000	34	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		80.00000	76	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,955.00000	2,002	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		11.00000	8	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,887.00000	3,935	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,879.00000	5,929	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	34.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,877.00000	7,928	34.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,074.00000	4,024	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,075.00000	3,025	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,083.00000	2,032	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		8.00000	9	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,110.00000	1,061	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		36.00000	37	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		77.00000	73	25.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,003.00000	2,050	25.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		11.00000	8	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,936.00000	3,984	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,929.00000	5,979	31.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,927.00000	7,978	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,110.00000	1,061	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			36.00000	37	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,974.00000	3,924	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,976.00000	2,926	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			2.00000	2	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,984.00000	1,934	22.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			10.00000	10	22.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,020.00000	975	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			45.00000	51	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			71.00000	66	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,097.00000	2,142	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			10.00000	7	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,036.00000	4,084	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,029.00000	6,079	31.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,027.00000	8,077	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,024.00000	3,974	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,026.00000	2,975	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	2	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,033.00000	1,983	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			9.00000	9	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,063.00000	1,017	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			38.00000	44	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			75.00000	69	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,051.00000	2,096	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			10.00000	8	26.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,986.00000	4,034	26.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,979.00000	6,029	31.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,977.00000	8,027	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,224.00000	4,174	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,225.00000	3,175	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	1	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,231.00000	2,181	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			6.00000	7	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,253.00000	1,203	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			29.00000	30	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			85.00000	80	25.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,861.00000	1,907	25.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		12.00000	9	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,788.00000	3,836	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		4.00000	3	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,779.00000	5,829	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,777.00000	7,828	33.87	0.00	0	0.00

Total for Derivatives:							105,572,006.40	11,795	1,046,903.00
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Grand Total:							105,572,006.40	11,795	1,046,903.00
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