



Daily MTM Report

Daily summary for 07/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.29400	7.34800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.35000	7.39500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.04500	8.10000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.62500	8.69000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.11500	8.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.53500	8.59000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.54500	8.60000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.15500	8.21500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.68500	8.74000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.69000	8.75000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.16500	8.23500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.60330	7.65560		17.33	134,418,740.70	17,679	286,172.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		89.00000	55	18.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		83.00000	101	18.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		53.00000	29	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		147.00000	175	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		30.00000	15	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		225.00000	261	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		40.00000	21	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		184.00000	217	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		4.00000	2	25.41	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		549.00000	598	25.41	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		23.00000	11	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		267.00000	307	21.37	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		13.00000	5	22.71	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		357.00000	402	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		17.00000	8	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		312.00000	354	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		1.00000	0	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		945.00000	997	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		7.00000	3	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		452.00000	500	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		6.00000	2	24.74	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		500.00000	549	24.74	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		10.00000	4	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		404.00000	451	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		119.00000	74	17.33	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		64.00000	71	17.33	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		40.00000	21	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		184.00000	217	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		17.00000	8	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		312.00000	354	22.04	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		232.00000	178	19.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		26.00000	25	19.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		3.00000	1	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		598.00000	648	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.50	Call			191.00000	139	18.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			36.00000	36	18.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			3.00000	1	26.76	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			647.00000	698	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,045.00000	1,097	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			2.00000	1	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			696.00000	747	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			2.00000	1	28.10	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			746.00000	797	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	35.51	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,295.00000	1,347	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			1.00000	0	28.78	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			796.00000	847	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			1.00000	0	29.45	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			845.00000	897	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			413.00000	358	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			7.00000	5	21.23	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			0.00000	0	32.82	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			1,095.00000	1,147	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			1.00000	0	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			796.00000	847	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			0.00000	0	31.47	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			995.00000	1,047	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,145.00000	1,197	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,045.00000	1,097	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			1.00000	0	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			895.00000	947	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,245.00000	1,297	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	36.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,395.00000	1,447	36.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	38.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,544.00000	1,597	38.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,644.00000	1,697	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	39.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,744.00000	1,797	39.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,694.00000	1,747	39.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,994.00000	2,047	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	45.86	0.00	0	1,000.00

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	10.40	Put			2,744.00000	2,797	45.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	42.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,144.00000	2,197	42.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	43.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,394.00000	2,447	43.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,194.00000	2,247	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,044.00000	2,097	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	41.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			2,094.00000	2,147	41.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	42.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,244.00000	2,297	42.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	42.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,244.00000	2,297	42.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	44.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,594.00000	2,647	44.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,644.00000	2,697	45.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	45.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,694.00000	2,747	45.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	45.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,694.00000	2,747	45.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	46.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,844.00000	2,897	46.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	47.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			3,044.00000	3,097	47.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	49.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,294.00000	3,347	49.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	60.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,344.00000	5,397	60.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,194.00000	3,247	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	48.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,144.00000	3,197	48.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	48.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			3,094.00000	3,147	48.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	46.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,794.00000	2,847	46.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	44.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,544.00000	2,597	44.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	47.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,944.00000	2,997	47.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,994.00000	3,047	47.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,444.00000	2,497	43.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,294.00000	2,347	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	44.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,494.00000	2,547	44.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,894.00000	2,947	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	47.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,944.00000	2,997	47.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,194.00000	3,247	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,894.00000	2,947	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,644.00000	2,697	45.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	44.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,544.00000	2,597	44.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	43.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,344.00000	2,397	43.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	51.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,644.00000	3,697	51.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	40.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,944.00000	1,997	40.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,044.00000	2,097	41.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	42.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,144.00000	2,197	42.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	45.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,744.00000	2,797	45.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	40.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,894.00000	1,947	40.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,994.00000	2,047	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	40.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,844.00000	1,897	40.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,444.00000	2,497	43.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,244.00000	3,297	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	49.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,344.00000	3,397	49.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	44.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,494.00000	2,547	44.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	50.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,394.00000	3,447	50.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	50.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,494.00000	3,547	50.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	48.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,144.00000	3,197	48.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	50.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,394.00000	3,447	50.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	51.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,594.00000	3,647	51.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,244.00000	3,297	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	50.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,444.00000	3,497	50.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	43.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,394.00000	2,447	43.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	50.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,444.00000	3,497	50.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	51.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,544.00000	3,597	51.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,994.00000	3,047	47.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	50.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,494.00000	3,547	50.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	52.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,694.00000	3,747	52.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			0.00000	0	37.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,494.00000	1,547	37.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	39.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,794.00000	1,847	39.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	40.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,894.00000	1,947	40.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,444.00000	1,497	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	39.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,744.00000	1,797	39.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			0.00000	0	38.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,594.00000	1,647	38.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	39.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,794.00000	1,847	39.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,194.00000	2,247	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,294.00000	2,347	42.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	38.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,544.00000	1,597	38.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	40.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,944.00000	1,997	40.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	36.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,395.00000	1,447	36.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,345.00000	1,397	36.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,444.00000	1,497	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,256.00000	4,203	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,756.00000	2,703	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,256.00000	1,203	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	58.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,744.00000	4,797	58.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,244.00000	6,297	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,744.00000	7,797	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,456.00000	4,403	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			2,956.00000	2,903	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,456.00000	1,403	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			69.00000	40	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			113.00000	137	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	57.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,544.00000	4,597	57.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			6,044.00000	6,097	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,544.00000	7,597	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,506.00000	4,453	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,006.00000	2,953	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,506.00000	1,453	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	57.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,494.00000	4,547	57.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,994.00000	6,047	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	63.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,494.00000	7,547	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,195.00000	1,247	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,694.00000	1,747	39.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			756.00000	703	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			1.00000	0	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			275.00000	220	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			19.00000	17	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			956.00000	903	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			461.00000	406	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			5.00000	3	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,006.00000	953	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			509.00000	455	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			4.00000	2	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,056.00000	1,003	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			558.00000	505	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			3.00000	1	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	53.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,944.00000	3,997	53.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	59.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,944.00000	4,997	59.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	54.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			4,044.00000	4,097	54.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	59.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			5,044.00000	5,097	59.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			906.00000	853	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	54.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			4,094.00000	4,147	54.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	59.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			5,094.00000	5,147	59.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			856.00000	803	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			366.00000	311	20.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			10.00000	7	20.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	55.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,144.00000	4,197	55.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	59.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,144.00000	5,197	59.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	54.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,994.00000	4,047	54.12	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	12.65	Call			0.00000	0	59.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,994.00000	5,047	59.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,156.00000	1,103	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			657.00000	604	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			1.00000	1	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	53.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,844.00000	3,897	53.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	58.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,844.00000	4,897	58.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,206.00000	1,153	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			707.00000	654	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	52.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,794.00000	3,847	52.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	58.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,794.00000	4,847	58.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,356.00000	1,303	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	57.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,644.00000	4,697	57.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,406.00000	1,353	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	57.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,594.00000	4,647	57.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,306.00000	1,253	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			806.00000	753	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			319.00000	265	20.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			14.00000	11	20.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,694.00000	4,747	58.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,756.00000	1,703	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	55.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,244.00000	4,297	55.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,806.00000	1,753	37.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	37.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,195.00000	1,247	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	55.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,194.00000	4,247	55.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,806.00000	3,753	25.80	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	3.85	Put			0.00000	0	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,806.00000	2,753	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,194.00000	6,247	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,706.00000	3,653	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,706.00000	2,653	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,706.00000	1,653	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			707.00000	654	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,294.00000	6,347	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,656.00000	3,603	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,656.00000	2,603	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,656.00000	1,603	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,344.00000	6,397	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,556.00000	3,503	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,556.00000	2,503	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,556.00000	1,503	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,444.00000	6,497	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,406.00000	3,353	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,406.00000	2,353	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,594.00000	6,647	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,356.00000	3,303	25.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	25.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,356.00000	2,303	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,644.00000	6,697	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,256.00000	3,203	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,256.00000	2,203	36.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	36.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	52.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,744.00000	3,797	52.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	60.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,244.00000	5,297	60.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,744.00000	6,797	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,306.00000	3,253	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,306.00000	2,253	36.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	36.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	60.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,194.00000	5,247	60.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,694.00000	6,747	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,456.00000	3,403	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,456.00000	2,403	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,544.00000	6,597	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,756.00000	3,703	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,856.00000	3,803	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,856.00000	2,803	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,856.00000	1,803	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			856.00000	803	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,144.00000	6,197	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			3,906.00000	3,853	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			2,906.00000	2,853	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			1,906.00000	1,853	38.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			6,094.00000	6,147	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,606.00000	3,553	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,606.00000	2,553	31.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,606.00000	1,553	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		607.00000	554	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		2.00000	1	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	58.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,894.00000	4,947	58.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,394.00000	6,447	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,506.00000	3,453	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,506.00000	2,453	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,494.00000	6,547	63.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Call		4,006.00000	3,953	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Put		0.00000	0	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Call		2,006.00000	1,953	39.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Put		0.00000	0	39.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.73200	7.78670		19.38	29,520,776.00	3,818	115,945.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		360.00000	325	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		273.00000	293	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		335.00000	301	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		298.00000	319	19.38	31,900,000.00	100	200.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		311.00000	282	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		324.00000	350	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		176.00000	158	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		640.00000	676	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		62.00000	55	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,475.00000	1,523	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		274.00000	248	20.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		387.00000	416	20.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		241.00000	217	20.58	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		454.00000	485	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		226.00000	204	20.82	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		490.00000	522	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		257.00000	232	20.34	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		420.00000	450	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		156.00000	140	22.26	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		719.00000	758	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		257.00000	232	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		420.00000	450	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		213.00000	191	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		526.00000	559	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		188.00000	168	21.54	0.00	0	87.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put			601.00000	636	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			188.00000	168	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			601.00000	636	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			1.00000	1	33.81	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,214.00000	5,269	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			16.00000	14	30.62	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,779.00000	2,832	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			3.00000	2	33.42	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,516.00000	4,570	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			33.00000	29	29.27	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,146.00000	2,197	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			226.00000	204	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			490.00000	522	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			570.00000	527	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			134.00000	145	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			292.00000	264	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			355.00000	382	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			93.00000	83	24.41	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,106.00000	1,151	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			104.00000	93	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,017.00000	1,061	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			200.00000	179	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			563.00000	597	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			166.00000	149	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			679.00000	717	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			147.00000	132	22.49	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			760.00000	800	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			131.00000	117	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			844.00000	885	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			123.00000	110	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			887.00000	928	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			139.00000	124	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			802.00000	842	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			166.00000	149	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			679.00000	717	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			139.00000	124	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			802.00000	842	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			156.00000	140	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			719.00000	758	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			47.00000	42	27.76	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,760.00000	1,810	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			123.00000	110	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			887.00000	928	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			116.00000	104	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			930.00000	972	23.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.60	Call			116.00000	104	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			930.00000	972	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			98.00000	88	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,062.00000	1,106	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			110.00000	98	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			973.00000	1,016	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			536.00000	494	19.15	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			150.00000	162	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			84.00000	75	24.89	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,197.00000	1,243	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			79.00000	71	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,243.00000	1,289	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			84.00000	75	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,197.00000	1,243	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			88.00000	79	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,151.00000	1,197	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			104.00000	93	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,017.00000	1,061	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			75.00000	67	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,289.00000	1,335	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			65.00000	58	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,428.00000	1,476	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			56.00000	50	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,569.00000	1,618	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			51.00000	46	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,665.00000	1,714	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			49.00000	44	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,712.00000	1,762	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			56.00000	50	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,569.00000	1,618	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			45.00000	40	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,808.00000	1,858	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			49.00000	44	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,712.00000	1,762	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			37.00000	32	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,050.00000	2,100	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			25.00000	21	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,388.00000	2,439	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			29.00000	25	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,243.00000	2,293	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			35.00000	30	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,098.00000	2,148	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			35.00000	30	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,098.00000	2,148	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			28.00000	24	29.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,291.00000	2,342	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		20.00000	17	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,583.00000	2,635	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		18.00000	15	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,681.00000	2,733	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		17.00000	14	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,730.00000	2,782	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		15.00000	13	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,829.00000	2,881	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		13.00000	10	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,026.00000	3,078	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		10.00000	8	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,273.00000	3,326	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		10.00000	8	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,224.00000	3,276	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		11.00000	9	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		3,125.00000	3,177	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		21.00000	18	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,534.00000	2,586	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		19.00000	16	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,632.00000	2,684	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		15.00000	12	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,878.00000	2,930	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		13.00000	11	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,976.00000	3,029	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		13.00000	10	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,026.00000	3,078	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		23.00000	20	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,437.00000	2,488	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		26.00000	23	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,340.00000	2,391	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		16.00000	14	30.62	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,779.00000	2,832	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		14.00000	11	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,927.00000	2,979	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		26.00000	23	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,340.00000	2,391	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		9.00000	7	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,372.00000	3,425	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		9.00000	8	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,323.00000	3,376	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		8.00000	6	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,521.00000	3,574	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		9.00000	7	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,422.00000	3,475	31.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Call			3.00000	2	33.42	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,516.00000	4,570	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			6.00000	5	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,819.00000	3,873	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			6.00000	5	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,720.00000	3,773	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			4.00000	3	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,217.00000	4,271	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			2.00000	2	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,616.00000	4,670	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			1.00000	1	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,015.00000	5,069	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			1.00000	1	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,414.00000	5,469	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			4.00000	3	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,118.00000	4,171	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			1.00000	1	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,915.00000	4,969	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	1	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,314.00000	5,369	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			68.00000	61	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,381.00000	1,429	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			40.00000	36	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,953.00000	2,004	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			3.00000	2	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,317.00000	4,370	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	1	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,514.00000	5,569	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			43.00000	39	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,856.00000	1,907	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			23.00000	20	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,437.00000	2,488	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			7.00000	6	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,620.00000	3,674	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			2.00000	1	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,815.00000	4,869	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			93.00000	83	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,106.00000	1,151	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			5.00000	4	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,018.00000	4,072	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,814.00000	5,868	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			2.00000	1	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,715.00000	4,769	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	1	33.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,314.00000	5,369	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,914.00000	5,968	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		5.00000	4	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,919.00000	3,972	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		1.00000	1	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		5,114.00000	5,169	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,714.00000	5,768	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		3.00000	2	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,416.00000	4,470	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		1.00000	1	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,015.00000	5,069	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	0	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,614.00000	5,668	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		54.00000	48	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,617.00000	1,666	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		31.00000	27	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,194.00000	2,245	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		5.00000	4	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,969.00000	4,022	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		2.00000	2	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,566.00000	4,620	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		1.00000	1	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,164.00000	5,219	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,764.00000	5,818	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		5.00000	4	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,018.00000	4,072	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		59.00000	53	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,522.00000	1,571	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		10.00000	8	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,273.00000	3,326	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		6.00000	4	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,869.00000	3,922	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		3.00000	2	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,466.00000	4,520	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		1.00000	1	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,065.00000	5,119	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		68.00000	61	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,381.00000	1,429	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		3.00000	2	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,317.00000	4,370	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		38.00000	34	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,001.00000	2,052	28.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.95	Call			11.00000	9	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,174.00000	3,227	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			6.00000	5	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,769.00000	3,823	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			3.00000	2	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,366.00000	4,420	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			1.00000	1	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,464.00000	5,519	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			8.00000	6	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,521.00000	3,574	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			386.00000	350	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			249.00000	268	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			88.00000	79	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,151.00000	1,197	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			8.00000	6	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,471.00000	3,524	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			5.00000	3	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,068.00000	4,121	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			413.00000	376	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			227.00000	244	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			62.00000	55	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,475.00000	1,523	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			7.00000	6	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,571.00000	3,624	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			4.00000	3	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,167.00000	4,221	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			2.00000	1	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,765.00000	4,819	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,964.00000	6,018	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			4.00000	3	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,118.00000	4,171	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,114.00000	6,168	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,014.00000	6,068	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			5.00000	3	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,068.00000	4,121	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			2.00000	2	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,665.00000	4,720	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,864.00000	5,918	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,214.00000	6,268	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			360.00000	325	19.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Put			273.00000	293	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			6.00000	4	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,869.00000	3,922	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			1.00000	1	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,065.00000	5,119	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,264.00000	6,318	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,664.00000	5,718	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			1.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,564.00000	5,618	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			642.00000	596	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			105.00000	114	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			110.00000	98	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			973.00000	1,016	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			2.00000	1	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,865.00000	4,919	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			1.00000	1	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,264.00000	5,319	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			679.00000	633	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			92.00000	101	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			442.00000	404	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			206.00000	222	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			79.00000	71	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,243.00000	1,289	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			12.00000	10	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,075.00000	3,128	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			6.00000	5	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,769.00000	3,823	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			1.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,564.00000	5,618	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			605.00000	561	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			119.00000	129	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			925.00000	875	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			39.00000	43	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			360.00000	325	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			273.00000	293	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			969.00000	918	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			33.00000	36	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			25.00000	21	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,388.00000	2,439	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			882.00000	832	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	50	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			335.00000	301	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			298.00000	319	19.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.25	Call			22.00000	19	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,486.00000	2,537	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			2.00000	2	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,566.00000	4,620	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			882.00000	832	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	50	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,014.00000	963	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			28.00000	31	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,237.00000	4,182	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,737.00000	2,683	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,253.00000	1,198	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			16.00000	16	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	38.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,763.00000	7,818	38.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,487.00000	4,432	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,987.00000	2,932	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,496.00000	1,441	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	9	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			311.00000	282	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			324.00000	350	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	37.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,513.00000	7,568	37.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			2.00000	1	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,865.00000	4,919	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,787.00000	2,733	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,791.00000	1,737	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	5	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			840.00000	790	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			53.00000	58	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,990.00000	1,935	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,814.00000	6,868	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,363.00000	7,418	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,037.00000	2,982	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,039.00000	1,985	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,061.00000	1,008	18.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Put			25.00000	26	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,463.00000	7,518	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,937.00000	2,882	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,940.00000	1,885	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,563.00000	7,618	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,887.00000	2,832	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,890.00000	1,836	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,613.00000	7,668	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,137.00000	3,082	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,139.00000	2,084	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,157.00000	1,103	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			20.00000	21	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,187.00000	3,132	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,189.00000	2,134	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,205.00000	1,150	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			18.00000	18	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,313.00000	7,368	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,337.00000	3,282	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,338.00000	2,283	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,350.00000	1,295	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			13.00000	13	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			504.00000	463	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			167.00000	181	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			31.00000	27	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,194.00000	2,245	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,163.00000	7,218	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,437.00000	3,382	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,438.00000	2,383	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.93	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	6.35	Call			1,447.00000	1,392	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	10	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,063.00000	7,118	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,487.00000	3,432	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,488.00000	2,433	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,013.00000	7,068	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,537.00000	3,482	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,538.00000	2,483	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,545.00000	1,490	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	8	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,963.00000	7,018	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,387.00000	3,332	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,388.00000	2,333	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,398.00000	1,344	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	12	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,113.00000	7,168	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,737.00000	3,682	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,742.00000	1,687	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	5	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			798.00000	749	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			61.00000	67	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,764.00000	6,818	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,837.00000	3,782	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,837.00000	2,783	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,841.00000	1,786	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			7.00000	5	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,670.00000	3,723	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,664.00000	6,718	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	34.69	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	13.95	Put			6,164.00000	6,218	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,163.00000	8,218	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			4.00000	3	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,267.00000	4,321	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,263.00000	8,318	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,637.00000	3,582	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,637.00000	2,583	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,643.00000	1,589	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			7.00000	7	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			718.00000	671	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			81.00000	89	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,364.00000	6,418	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,363.00000	8,418	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,464.00000	6,518	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,463.00000	8,518	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,587.00000	3,532	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,588.00000	2,533	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,594.00000	1,539	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			7.00000	7	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			679.00000	633	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			92.00000	101	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,414.00000	6,468	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,413.00000	8,468	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,614.00000	6,668	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,613.00000	8,668	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,663.00000	8,718	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,287.00000	3,232	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,288.00000	2,234	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	25.92	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	6.50	Call			1,301.00000	1,247	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			14.00000	15	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			472.00000	432	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			186.00000	200	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,714.00000	6,768	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,713.00000	8,768	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,514.00000	6,568	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,513.00000	8,568	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,787.00000	3,732	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,213.00000	8,268	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,937.00000	3,882	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,064.00000	6,118	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,063.00000	8,118	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,687.00000	3,632	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,687.00000	2,633	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,693.00000	1,638	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			6.00000	6	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			757.00000	709	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			71.00000	77	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,314.00000	6,368	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,313.00000	8,368	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,887.00000	3,832	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,113.00000	8,168	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,564.00000	6,618	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,563.00000	8,618	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,987.00000	3,932	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,987.00000	2,932	30.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,990.00000	1,935	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,014.00000	963	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			28.00000	31	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,013.00000	8,068	38.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.85780		7.91490		19.92	5,131,143.40	653	4,445.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			56.00000	52	30.39	156,000.00	3	18,077.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,191.00000	3,244	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			586.00000	549	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			321.00000	341	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			464.00000	434	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			449.00000	476	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			318.00000	296	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			753.00000	789	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			174.00000	162	24.62	486,000.00	3	18,077.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,409.00000	1,454	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			126.00000	118	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,862.00000	1,910	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			408.00000	381	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			543.00000	573	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			375.00000	350	21.01	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			610.00000	642	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			391.00000	365	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			576.00000	607	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			426.00000	398	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			511.00000	540	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			360.00000	336	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			645.00000	678	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			294.00000	273	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			829.00000	866	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			306.00000	285	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			791.00000	827	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			282.00000	263	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			867.00000	905	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			332.00000	309	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			717.00000	751	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			345.00000	322	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			681.00000	714	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			31.00000	28	33.29	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,416.00000	4,470	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			271.00000	252	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			906.00000	945	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			113.00000	105	27.15	0.00	0	28,101.00

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			2,048.00000	2,097	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			251.00000	233	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			986.00000	1,026	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			261.00000	243	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			946.00000	985	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			242.00000	225	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,027.00000	1,067	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			233.00000	216	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,068.00000	1,108	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			208.00000	193	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,193.00000	1,236	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			187.00000	174	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,322.00000	1,366	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			201.00000	187	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,236.00000	1,279	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			216.00000	201	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,151.00000	1,193	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			158.00000	147	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,543.00000	1,589	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			148.00000	137	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,633.00000	1,680	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			134.00000	125	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,769.00000	1,817	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			143.00000	133	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,678.00000	1,725	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			126.00000	118	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,862.00000	1,910	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			45.00000	42	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,630.00000	3,684	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			130.00000	121	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,815.00000	1,863	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			110.00000	102	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,095.00000	2,144	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			99.00000	92	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,235.00000	2,284	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			85.00000	79	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,470.00000	2,521	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			96.00000	89	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,281.00000	2,331	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			106.00000	98	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,141.00000	2,190	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			106.00000	98	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,141.00000	2,190	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			93.00000	86	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,328.00000	2,379	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Call			93.00000	86	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,328.00000	2,379	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			76.00000	70	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,661.00000	2,712	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			74.00000	68	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,709.00000	2,760	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			78.00000	72	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,613.00000	2,664	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			71.00000	66	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,757.00000	2,808	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			66.00000	61	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,901.00000	2,953	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			58.00000	53	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,143.00000	3,195	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			51.00000	47	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,386.00000	3,439	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			52.00000	48	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,337.00000	3,390	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			55.00000	51	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,240.00000	3,293	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			53.00000	49	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,289.00000	3,342	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			62.00000	58	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,997.00000	3,050	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			64.00000	59	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,949.00000	3,001	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			59.00000	55	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,094.00000	3,147	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			56.00000	52	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,191.00000	3,244	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			61.00000	56	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,046.00000	3,098	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			68.00000	62	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,853.00000	2,905	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			71.00000	66	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,757.00000	2,808	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			64.00000	59	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,949.00000	3,001	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			50.00000	46	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,435.00000	3,488	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			47.00000	43	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,572.00000	3,625	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			49.00000	45	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,484.00000	3,537	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			49.00000	45	31.20	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	11.35	Put		3,484.00000	3,537	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		47.00000	44	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,533.00000	3,586	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		42.00000	39	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,778.00000	3,831	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		46.00000	43	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,581.00000	3,635	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		41.00000	38	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,876.00000	3,930	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		44.00000	41	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,679.00000	3,733	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		43.00000	40	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,728.00000	3,782	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		119.00000	111	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,954.00000	2,003	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		99.00000	92	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,235.00000	2,284	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		88.00000	81	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,423.00000	2,473	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		83.00000	76	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,518.00000	2,569	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		27.00000	24	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,662.00000	4,717	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		139.00000	129	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,724.00000	1,771	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		43.00000	40	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,728.00000	3,782	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		16.00000	14	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,801.00000	5,856	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		153.00000	142	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,588.00000	1,634	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		62.00000	58	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,997.00000	3,050	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		17.00000	15	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,652.00000	5,707	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		163.00000	151	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,498.00000	1,544	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		17.00000	16	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,553.00000	5,608	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		168.00000	157	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,454.00000	1,499	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		55.00000	51	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,240.00000	3,293	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		18.00000	16	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,503.00000	5,558	35.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Call			180.00000	168	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,366.00000	1,410	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			19.00000	17	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,404.00000	5,459	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			39.00000	36	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,974.00000	4,028	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			14.00000	12	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,049.00000	6,104	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			123.00000	114	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,908.00000	1,957	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			42.00000	38	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,827.00000	3,881	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			40.00000	37	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,925.00000	3,979	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			14.00000	12	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,999.00000	6,055	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			39.00000	36	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,974.00000	4,028	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			37.00000	34	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,072.00000	4,126	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			35.00000	32	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,170.00000	4,224	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			11.00000	9	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,246.00000	6,302	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			116.00000	108	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,001.00000	2,050	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			50.00000	46	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,435.00000	3,488	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			40.00000	37	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,925.00000	3,979	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			38.00000	35	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,023.00000	4,077	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			13.00000	11	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,098.00000	6,153	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			15.00000	13	35.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,900.00000	5,956	35.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			158.00000	147	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,543.00000	1,589	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			17.00000	15	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,602.00000	5,658	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			224.00000	208	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,109.00000	1,150	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			20.00000	18	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,305.00000	5,360	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			201.00000	187	23.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,236.00000	1,279	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			69.00000	64	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,805.00000	2,856	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			53.00000	49	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,289.00000	3,342	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			18.00000	16	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,453.00000	5,509	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			61.00000	56	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,046.00000	3,098	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			47.00000	44	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,533.00000	3,586	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			16.00000	15	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,701.00000	5,757	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			74.00000	68	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,709.00000	2,760	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			69.00000	64	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,805.00000	2,856	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			19.00000	17	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,354.00000	5,409	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			194.00000	180	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,279.00000	1,322	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			16.00000	14	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,751.00000	5,807	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			20.00000	18	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,255.00000	5,310	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			80.00000	74	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,565.00000	2,616	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			22.00000	19	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,107.00000	5,162	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			83.00000	76	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,518.00000	2,569	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			22.00000	20	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,057.00000	5,112	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			23.00000	21	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,958.00000	5,013	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			91.00000	84	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,376.00000	2,426	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			85.00000	79	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,470.00000	2,521	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			23.00000	20	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,008.00000	5,063	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			103.00000	95	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,188.00000	2,237	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			28.00000	25	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,613.00000	4,667	33.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			116.00000	108	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,001.00000	2,050	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			29.00000	26	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,514.00000	4,569	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			444.00000	415	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			479.00000	507	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			30.00000	27	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,465.00000	4,519	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			96.00000	89	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,281.00000	2,331	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			91.00000	84	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,376.00000	2,426	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			25.00000	23	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,810.00000	4,865	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			113.00000	105	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,048.00000	2,097	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			28.00000	26	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,563.00000	4,618	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			123.00000	114	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,908.00000	1,957	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			143.00000	133	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,678.00000	1,725	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			30.00000	27	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,465.00000	4,519	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			614.00000	575	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			299.00000	317	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			642.00000	602	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			277.00000	294	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			153.00000	142	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,588.00000	1,634	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			32.00000	29	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,367.00000	4,421	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			671.00000	631	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			256.00000	273	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,265.00000	4,208	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,768.00000	2,711	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,315.00000	1,261	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			50.00000	53	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			26.00000	23	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,761.00000	4,815	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			2.00000	1	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,737.00000	7,794	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,515.00000	4,458	32.61	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	3.40	Put		0.00000	0	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,017.00000	2,960	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,546.00000	1,490	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		31.00000	32	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		2.00000	2	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,487.00000	7,544	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		798.00000	753	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		183.00000	195	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		180.00000	168	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,366.00000	1,410	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		168.00000	157	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,454.00000	1,499	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		130.00000	121	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,815.00000	1,863	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		36.00000	33	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,121.00000	4,175	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,818.00000	2,761	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,831.00000	1,775	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		16.00000	17	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		939.00000	892	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		124.00000	134	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		34.00000	31	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,219.00000	4,273	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		21.00000	19	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,206.00000	5,261	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,968.00000	2,910	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,976.00000	1,920	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	12	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,055.00000	1,005	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		90.00000	97	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,025.00000	1,969	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		10.00000	11	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,095.00000	1,044	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		80.00000	87	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,067.00000	3,010	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,074.00000	2,017	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		9.00000	10	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,138.00000	1,085	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		73.00000	77	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		486.00000	453	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		421.00000	445	19.92	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 15/03/2010 Currency Future	5.05	Call			2,868.00000	2,811	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,879.00000	1,823	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			14.00000	15	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			977.00000	928	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			112.00000	121	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,167.00000	3,110	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,173.00000	2,116	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	8	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,226.00000	1,172	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			61.00000	64	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			534.00000	499	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			370.00000	391	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,217.00000	3,160	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,223.00000	2,166	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,270.00000	1,216	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			56.00000	58	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			560.00000	523	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			345.00000	365	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			32.00000	30	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,317.00000	4,372	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,366.00000	3,309	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,371.00000	2,314	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,406.00000	1,352	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			42.00000	44	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			21.00000	19	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,156.00000	5,211	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,416.00000	3,359	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,421.00000	2,364	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	6	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,453.00000	1,397	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			38.00000	40	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,516.00000	3,459	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,520.00000	2,463	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			732.00000	690	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			218.00000	232	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,466.00000	3,409	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,470.00000	2,413	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	5	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,499.00000	1,444	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		34.00000	36	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		701.00000	660	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		236.00000	252	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,316.00000	3,259	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	2	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,322.00000	2,265	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		7.00000	7	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,361.00000	1,306	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		46.00000	48	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,566.00000	3,509	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,570.00000	2,513	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		5.00000	5	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,593.00000	1,537	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		28.00000	29	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		765.00000	721	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		200.00000	213	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,716.00000	3,659	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,719.00000	2,662	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	4	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,735.00000	1,679	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		20.00000	21	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		867.00000	821	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		152.00000	163	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,816.00000	3,758	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		26.00000	24	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,711.00000	4,766	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		12.00000	10	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,197.00000	6,252	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,186.00000	8,243	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		10.00000	9	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,295.00000	6,351	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,286.00000	8,343	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,616.00000	3,559	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,619.00000	2,562	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		4.00000	4	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,640.00000	1,584	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			25.00000	26	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			9.00000	8	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,394.00000	6,450	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,386.00000	8,443	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			8.00000	7	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,493.00000	6,549	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,486.00000	8,543	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			9.00000	8	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,444.00000	6,500	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,436.00000	8,493	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			7.00000	6	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,642.00000	6,698	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,636.00000	8,693	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			7.00000	6	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,692.00000	6,748	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,686.00000	8,743	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,267.00000	3,209	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,272.00000	2,215	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	7	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			6.00000	5	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,741.00000	6,797	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,736.00000	8,793	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			8.00000	7	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,543.00000	6,599	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,536.00000	8,593	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,766.00000	3,709	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,783.00000	1,727	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			18.00000	19	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			902.00000	856	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			138.00000	148	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			33.00000	30	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,268.00000	4,323	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,236.00000	8,293	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,866.00000	3,808	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		12.00000	11	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,147.00000	6,203	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,136.00000	8,193	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,915.00000	3,858	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	1	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,918.00000	2,861	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	3	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,928.00000	1,871	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		13.00000	14	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,015.00000	966	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		101.00000	108	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,086.00000	8,143	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,666.00000	3,609	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,669.00000	2,612	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,687.00000	1,631	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		22.00000	24	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		832.00000	786	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		167.00000	179	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		10.00000	8	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,345.00000	6,401	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,336.00000	8,393	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		7.00000	6	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,592.00000	6,649	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,586.00000	8,643	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		4,015.00000	3,958	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		7,986.00000	8,043	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.98160	8.04100		20.29	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		188.00000	177	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,147.00000	2,196	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		78.00000	73	31.27	365,000.00	5	29,339.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,187.00000	4,241	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		784.00000	743	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		343.00000	362	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		570.00000	538	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		579.00000	607	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		453.00000	427	21.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.40	Put			812.00000	846	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			252.00000	237	24.48	1,185,000.00	5	2,743.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,611.00000	1,656	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			533.00000	503	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			642.00000	672	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			499.00000	471	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			708.00000	740	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			516.00000	487	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			675.00000	705	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			483.00000	456	21.19	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			742.00000	774	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			468.00000	441	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			777.00000	810	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			425.00000	401	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			884.00000	919	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			400.00000	376	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			959.00000	995	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			439.00000	414	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			848.00000	882	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			412.00000	388	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			921.00000	957	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			387.00000	365	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			996.00000	1,033	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			681.00000	644	19.91	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			440.00000	462	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			281.00000	264	23.88	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,440.00000	1,483	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			376.00000	354	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,035.00000	1,072	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			354.00000	333	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,113.00000	1,151	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			365.00000	343	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,074.00000	1,112	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			343.00000	323	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,152.00000	1,192	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			315.00000	296	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,274.00000	1,314	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			333.00000	314	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,192.00000	1,232	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			306.00000	288	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,315.00000	1,356	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			289.00000	272	23.73	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,398.00000	1,440	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			297.00000	280	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,356.00000	1,398	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.95	Call			324.00000	305	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,233.00000	1,273	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			240.00000	225	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,699.00000	1,744	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			222.00000	209	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,831.00000	1,877	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			233.00000	220	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,742.00000	1,788	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			211.00000	199	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,920.00000	1,967	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			228.00000	214	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,787.00000	1,833	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			85.00000	80	30.78	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,944.00000	3,998	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			217.00000	204	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,876.00000	1,922	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			175.00000	164	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,284.00000	2,333	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			155.00000	145	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,514.00000	2,564	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			171.00000	160	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,330.00000	2,379	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			184.00000	173	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,193.00000	2,241	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			252.00000	237	24.48	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,611.00000	1,656	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			590.00000	557	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			549.00000	575	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			206.00000	194	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,965.00000	2,013	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			197.00000	185	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,056.00000	2,104	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			179.00000	168	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,238.00000	2,287	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			163.00000	153	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,422.00000	2,471	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			70.00000	66	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,429.00000	4,484	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			202.00000	190	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,011.00000	2,058	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			192.00000	181	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,101.00000	2,150	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			167.00000	156	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,376.00000	2,425	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			159.00000	149	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,468.00000	2,517	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		69.00000	65	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,478.00000	4,533	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		197.00000	185	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,056.00000	2,104	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		163.00000	153	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,422.00000	2,471	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		148.00000	139	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,607.00000	2,657	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		65.00000	61	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,624.00000	4,679	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		184.00000	173	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,193.00000	2,241	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		159.00000	149	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,468.00000	2,517	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		151.00000	142	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,560.00000	2,610	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		144.00000	136	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,653.00000	2,704	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		138.00000	130	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,747.00000	2,798	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		62.00000	58	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,771.00000	4,826	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		202.00000	190	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,011.00000	2,058	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		67.00000	62	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,576.00000	4,631	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		705.00000	668	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		414.00000	436	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		246.00000	231	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,655.00000	1,700	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		192.00000	181	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,101.00000	2,150	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		731.00000	692	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		390.00000	410	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		206.00000	194	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,965.00000	2,013	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		76.00000	71	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,235.00000	4,290	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		757.00000	717	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		366.00000	386	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		259.00000	244	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,568.00000	1,612	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		246.00000	231	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,655.00000	1,700	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.25	Call		75.00000	70	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,284.00000	4,338	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		266.00000	250	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,525.00000	1,569	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,292.00000	4,232	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,800.00000	2,741	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	9	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,381.00000	1,326	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		90.00000	95	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		107.00000	101	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,316.00000	3,369	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		38.00000	35	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,247.00000	6,304	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		24.00000	22	36.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,733.00000	7,790	36.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,541.00000	4,482	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,047.00000	2,988	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	7	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,599.00000	1,543	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		58.00000	61	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		119.00000	111	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,078.00000	3,130	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		68.00000	63	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,527.00000	4,582	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		42.00000	39	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,001.00000	6,057	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		26.00000	24	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,485.00000	7,542	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		931.00000	886	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		240.00000	255	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		273.00000	257	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,482.00000	1,526	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		233.00000	220	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,742.00000	1,788	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		86.00000	81	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,895.00000	3,949	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,849.00000	2,790	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		8.00000	8	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,874.00000	1,816	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		33.00000	34	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,029.00000	982	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		188.00000	201	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		109.00000	103	29.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,268.00000	3,321	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		53.00000	49	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,212.00000	5,268	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,064.00000	2,004	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		23.00000	22	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,175.00000	1,122	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		134.00000	141	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		82.00000	77	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,041.00000	4,096	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		57.00000	53	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,016.00000	5,071	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		103.00000	97	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,412.00000	3,465	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		72.00000	67	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,381.00000	4,435	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		51.00000	47	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,360.00000	5,415	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,097.00000	3,038	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		6.00000	6	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,112.00000	2,053	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		21.00000	21	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,215.00000	1,162	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		124.00000	130	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		612.00000	577	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		521.00000	546	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		99.00000	93	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,508.00000	3,562	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		49.00000	46	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,458.00000	5,514	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,948.00000	2,889	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,968.00000	1,909	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		27.00000	28	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,099.00000	1,051	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		158.00000	169	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		551.00000	521	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		610.00000	639	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		141.00000	133	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,700.00000	2,751	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		94.00000	88	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,653.00000	3,707	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		47.00000	44	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,606.00000	5,662	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,899.00000	2,840	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	8	23.53	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	6.15	Call		1,921.00000	1,863	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		30.00000	31	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,064.00000	1,016	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		173.00000	184	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		92.00000	87	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,701.00000	3,755	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		64.00000	60	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,673.00000	4,728	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		46.00000	43	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,655.00000	5,711	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		135.00000	127	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,794.00000	2,845	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		91.00000	85	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,750.00000	3,804	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		63.00000	59	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,722.00000	4,777	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		45.00000	42	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,704.00000	5,761	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		98.00000	92	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,557.00000	3,610	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		48.00000	45	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,507.00000	5,563	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,147.00000	3,087	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,161.00000	2,102	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		20.00000	20	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,256.00000	1,202	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		115.00000	121	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		634.00000	599	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		493.00000	517	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		155.00000	145	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,514.00000	2,564	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		101.00000	95	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,460.00000	3,513	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		50.00000	46	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,409.00000	5,465	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,196.00000	3,137	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		5.00000	5	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,210.00000	2,150	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		19.00000	19	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,297.00000	1,243	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		106.00000	111	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		657.00000	621	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		466.00000	489	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,246.00000	3,187	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,259.00000	2,199	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		18.00000	18	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,339.00000	1,284	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		98.00000	103	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		105.00000	99	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,364.00000	3,417	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		73.00000	68	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,332.00000	4,387	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		51.00000	48	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,310.00000	5,366	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,395.00000	3,336	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,406.00000	2,346	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		15.00000	15	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,467.00000	1,411	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		76.00000	80	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		112.00000	105	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,221.00000	3,273	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		54.00000	50	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,163.00000	5,219	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,445.00000	3,385	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,455.00000	2,396	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		14.00000	14	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,511.00000	1,455	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		70.00000	73	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		114.00000	107	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,173.00000	3,225	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		79.00000	74	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,138.00000	4,192	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		55.00000	51	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,114.00000	5,170	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,494.00000	3,435	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,504.00000	2,445	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		13.00000	13	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,555.00000	1,499	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		64.00000	67	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		812.00000	770	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		321.00000	339	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		116.00000	109	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,125.00000	3,178	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		81.00000	76	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,090.00000	4,144	31.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.05	Call		56.00000	52	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,065.00000	5,120	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,544.00000	3,485	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,553.00000	2,494	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	12	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		840.00000	798	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		299.00000	316	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,345.00000	3,286	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,357.00000	2,297	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		16.00000	16	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,424.00000	1,369	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		83.00000	87	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		35.00000	32	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,494.00000	6,551	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		96.00000	90	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,605.00000	3,658	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		34.00000	32	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,543.00000	6,600	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		34.00000	31	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,593.00000	6,650	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,743.00000	3,684	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,750.00000	2,691	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		9.00000	10	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,781.00000	1,724	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		40.00000	42	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		963.00000	917	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		222.00000	236	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		61.00000	57	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,820.00000	4,875	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		38.00000	35	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,297.00000	6,353	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,793.00000	3,734	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,827.00000	1,770	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		36.00000	38	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		996.00000	949	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		205.00000	218	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		20.00000	18	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,229.00000	8,286	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,693.00000	3,634	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		2.00000	2	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,701.00000	2,642	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.35	Put		10.00000	10	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,735.00000	1,678	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		44.00000	46	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		37.00000	34	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,346.00000	6,403	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		19.00000	17	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,328.00000	8,385	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,594.00000	3,534	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,602.00000	2,543	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		11.00000	12	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,644.00000	1,587	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		53.00000	56	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		870.00000	827	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		279.00000	295	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		36.00000	33	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,445.00000	6,501	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		18.00000	16	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,427.00000	8,485	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		17.00000	15	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,526.00000	8,584	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		17.00000	16	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,476.00000	8,534	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		135.00000	127	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,794.00000	2,845	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		63.00000	59	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,722.00000	4,777	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		33.00000	30	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,692.00000	6,749	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		16.00000	14	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,675.00000	8,733	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		33.00000	30	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,692.00000	6,749	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,295.00000	3,236	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	5	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,308.00000	2,248	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		17.00000	17	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		132.00000	124	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,841.00000	2,892	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		32.00000	30	35.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,741.00000	6,798	35.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		15.00000	14	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,724.00000	8,782	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		129.00000	121	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,888.00000	2,940	28.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.80	Call		32.00000	29	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,791.00000	6,848	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		15.00000	14	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,774.00000	8,832	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		17.00000	15	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,576.00000	8,633	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		19.00000	17	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,278.00000	8,336	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,843.00000	3,784	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		39.00000	36	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,198.00000	6,254	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		20.00000	18	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,179.00000	8,237	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,893.00000	3,833	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		40.00000	37	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,149.00000	6,205	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		21.00000	19	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,130.00000	8,187	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,992.00000	3,933	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,998.00000	2,939	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		7.00000	7	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		2,015.00000	1,957	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		24.00000	25	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		1,135.00000	1,086	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		144.00000	154	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		41.00000	38	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,050.00000	6,106	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		22.00000	20	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,031.00000	8,088	36.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.10360	8.16440		20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		685.00000	655	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		671.00000	701	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		632.00000	603	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		767.00000	799	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		599.00000	571	21.43	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		834.00000	868	21.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		649.00000	620	21.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		734.00000	766	21.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,770.00000	3,709	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,781.00000	2,721	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		17.00000	17	21.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,835.00000	1,777	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		70.00000	73	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		1,057.00000	1,013	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		292.00000	310	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		243.00000	232	26.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,479.00000	2,528	26.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		126.00000	120	30.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,362.00000	4,416	30.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		75.00000	71	33.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,310.00000	6,367	33.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		45.00000	42	36.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,281.00000	8,338	36.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,919.00000	3,858	26.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	26.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,928.00000	2,867	21.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		13.00000	14	21.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,969.00000	1,911	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		55.00000	57	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,151.00000	1,105	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		236.00000	251	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		258.00000	246	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,344.00000	2,392	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		132.00000	125	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,218.00000	4,272	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		78.00000	73	33.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,163.00000	6,220	33.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		48.00000	45	36.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,133.00000	8,191	36.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,869.00000	3,808	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		5.00000	5	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,879.00000	2,818	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		14.00000	15	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,924.00000	1,866	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		60.00000	62	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		1,119.00000	1,074	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		254.00000	270	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		253.00000	241	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,389.00000	2,437	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		130.00000	123	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,266.00000	4,320	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		77.00000	72	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,212.00000	6,269	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		47.00000	44	36.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,183.00000	8,240	36.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		4,018.00000	3,957	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.15	Put		4.00000	4	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		3,026.00000	2,965	22.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		11.00000	12	22.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,060.00000	2,002	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		46.00000	48	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,217.00000	1,170	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		203.00000	216	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		269.00000	256	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,255.00000	2,303	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		136.00000	130	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,122.00000	4,176	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		80.00000	76	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,066.00000	6,122	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		50.00000	46	36.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,035.00000	8,093	36.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.21620	8.27630		20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		770.00000	739	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		794.00000	823	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		735.00000	705	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		858.00000	889	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		701.00000	673	21.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		925.00000	956	21.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		718.00000	689	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		892.00000	922	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		670.00000	642	21.79	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		994.00000	1,026	21.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,786.00000	3,726	24.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		10.00000	10	24.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,802.00000	2,743	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		25.00000	27	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,881.00000	1,825	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		105.00000	109	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,143.00000	1,100	19.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		366.00000	384	19.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		317.00000	303	26.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,541.00000	2,587	26.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		175.00000	167	29.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,399.00000	4,451	29.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		110.00000	105	32.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,334.00000	6,389	32.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		71.00000	67	34.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,295.00000	8,350	34.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,885.00000	3,825	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		9.00000	9	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,898.00000	2,839	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 13/12/2010 Currency Future	5.40	Put		22.00000	23	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,967.00000	1,910	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		91.00000	94	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,201.00000	1,157	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		325.00000	341	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		329.00000	314	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,452.00000	2,498	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		180.00000	172	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,303.00000	4,356	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		113.00000	107	32.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,236.00000	6,291	32.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		73.00000	69	34.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,197.00000	8,253	34.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,836.00000	3,776	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	9	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,850.00000	2,791	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		24.00000	25	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,924.00000	1,868	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		98.00000	101	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,171.00000	1,128	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		345.00000	362	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		323.00000	309	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,496.00000	2,542	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		177.00000	169	29.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,351.00000	4,403	29.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		111.00000	106	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,285.00000	6,340	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		72.00000	68	34.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,246.00000	8,302	34.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		4,034.00000	3,974	26.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		8.00000	8	26.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		3,043.00000	2,984	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		17.00000	18	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		2,098.00000	2,041	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		72.00000	75	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,294.00000	1,247	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		267.00000	281	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		789.00000	757	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		762.00000	791	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		347.00000	332	25.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,321.00000	2,366	25.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		188.00000	179	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,161.00000	4,213	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		117.00000	111	32.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,090.00000	6,145	32.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	16.25	Call		77.00000	73	34.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,051.00000	8,107	34.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.45680	12.51290		14.99	161,938.40	13	28,431.00
£ / R On 14/09/2009 Currency Future	12.50	Call		129.00000	88	15.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		116.00000	131	15.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		69.00000	43	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		256.00000	286	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		52.00000	31	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		339.00000	375	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		81.00000	51	18.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		218.00000	244	18.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		69.00000	43	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		256.00000	286	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		60.00000	37	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		297.00000	330	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		35.00000	20	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		472.00000	513	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		24.00000	14	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		611.00000	657	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		14.00000	8	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		852.00000	901	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		13.00000	7	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		900.00000	951	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		14.00000	8	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		852.00000	901	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		13.00000	7	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		900.00000	951	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		12.00000	7	30.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		949.00000	1,000	30.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		10.00000	6	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		1,047.00000	1,099	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		9.00000	5	33.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,146.00000	1,198	33.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		9.00000	5	33.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,146.00000	1,198	33.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		19.00000	11	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		707.00000	754	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		24.00000	14	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		611.00000	657	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		27.00000	16	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		564.00000	609	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		40.00000	23	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		427.00000	466	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		31.00000	18	23.27	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	13.00	Put		518.00000	561	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		19.00000	11	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		707.00000	754	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		10.00000	5	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		1,097.00000	1,149	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		11.00000	6	30.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		998.00000	1,050	30.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		16.00000	9	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		803.00000	852	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		22.00000	12	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		659.00000	706	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		40.00000	23	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		427.00000	466	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		18.00000	10	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		755.00000	803	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		22.00000	12	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		659.00000	706	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		45.00000	27	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		382.00000	420	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		5.00000	3	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,592.00000	1,646	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		7.00000	4	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,294.00000	1,347	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		6.00000	4	36.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,394.00000	1,447	36.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		7.00000	4	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,344.00000	1,397	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		6.00000	4	36.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,394.00000	1,447	36.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		5.00000	3	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,543.00000	1,596	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		5.00000	3	42.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,742.00000	1,796	42.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		5.00000	3	41.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,692.00000	1,746	41.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		5.00000	3	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,592.00000	1,646	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		4.00000	3	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,841.00000	1,896	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		4.00000	2	45.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,941.00000	1,996	45.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		4.00000	2	45.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,991.00000	2,045	45.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		4.00000	3	42.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,792.00000	1,846	42.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	1	46.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,339.00000	2,394	46.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	0	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,588.00000	2,644	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	0	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,088.00000	3,143	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1.00000	0	48.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,838.00000	2,893	48.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	0	47.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,738.00000	2,793	47.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,638.00000	2,694	47.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	1	46.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,339.00000	2,394	46.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			3.00000	2	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,090.00000	2,145	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			2.00000	1	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,240.00000	2,294	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	0	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,588.00000	2,644	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			2.00000	1	46.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,489.00000	2,544	46.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			2.00000	1	46.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,389.00000	2,444	46.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1.00000	0	47.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,539.00000	2,594	47.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	1	46.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,439.00000	2,494	46.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			2.00000	1	46.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,289.00000	2,344	46.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			2.00000	1	46.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,389.00000	2,444	46.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	0	48.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,788.00000	2,843	48.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	0	47.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,688.00000	2,744	47.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			3.00000	1	45.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,190.00000	2,244	45.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1.00000	0	48.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,838.00000	2,893	48.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	0	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,088.00000	3,143	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1.00000	0	48.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,938.00000	2,993	48.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	0	49.22	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	15.65	Put		3,138.00000	3,193	49.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1.00000	0	49.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		3,188.00000	3,243	49.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1.00000	0	48.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,988.00000	3,043	48.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		4.00000	3	44.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,891.00000	1,946	44.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1.00000	0	49.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		3,288.00000	3,343	49.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		3.00000	1	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		2,140.00000	2,195	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		2.00000	1	46.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		2,289.00000	2,344	46.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	0	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,888.00000	2,943	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		4.00000	3	42.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,792.00000	1,846	42.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		6.00000	3	38.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,493.00000	1,547	38.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		6.00000	4	37.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,443.00000	1,497	37.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		5.00000	3	40.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,642.00000	1,696	40.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		3.00000	2	45.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		2,041.00000	2,095	45.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1.00000	0	48.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,788.00000	2,843	48.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		0.00000	0	50.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		3,388.00000	3,443	50.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	0	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,888.00000	2,943	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1.00000	0	49.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		3,288.00000	3,343	49.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		0.00000	0	50.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		3,388.00000	3,443	50.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		0.00000	0	50.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		3,487.00000	3,543	50.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		0.00000	0	50.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,587.00000	3,643	50.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1.00000	0	47.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,539.00000	2,594	47.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1.00000	0	48.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		3,038.00000	3,093	48.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1.00000	0	49.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		3,238.00000	3,293	49.57	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	15.55	Call			1.00000	0	48.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,038.00000	3,093	48.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			0.00000	0	49.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,338.00000	3,393	49.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			0.00000	0	50.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,438.00000	3,493	50.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			0.00000	0	50.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,537.00000	3,593	50.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	3	44.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,891.00000	1,946	44.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			0.00000	0	51.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,787.00000	3,843	51.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			5.00000	3	40.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,642.00000	1,696	40.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			3.00000	1	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,140.00000	2,195	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,638.00000	2,694	47.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			3.00000	2	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,090.00000	2,145	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			8.00000	4	34.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,245.00000	1,298	34.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			7.00000	4	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,344.00000	1,397	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			5.00000	3	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,543.00000	1,596	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			3.00000	2	45.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,041.00000	2,095	45.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			7.00000	4	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,294.00000	1,347	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			8.00000	5	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,195.00000	1,248	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			4.00000	3	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,841.00000	1,896	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			10.00000	5	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,097.00000	1,149	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,413.00000	4,357	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			2,913.00000	2,857	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,416.00000	1,357	30.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			3.00000	1	30.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			94.00000	61	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			181.00000	204	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	0	53.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.10	Put		4,587.00000	4,643	53.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		0.00000	0	57.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		6,087.00000	6,143	57.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	63.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,587.00000	7,643	63.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		4,863.00000	4,807	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,363.00000	3,307	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		1,863.00000	1,807	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		1.00000	0	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		405.00000	342	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		42.00000	35	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		0.00000	0	52.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		4,137.00000	4,193	52.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		0.00000	0	56.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,637.00000	5,693	56.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	61.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		7,137.00000	7,193	61.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,113.00000	5,057	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		3,613.00000	3,557	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,113.00000	2,057	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	0	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		636.00000	574	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		23.00000	17	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		0.00000	0	51.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,887.00000	3,943	51.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		0.00000	0	55.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		5,387.00000	5,443	55.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	60.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,887.00000	6,943	60.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		162.00000	107	14.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		99.00000	100	14.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		110.00000	73	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		147.00000	167	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		45.00000	27	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		382.00000	420	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		2,613.00000	2,557	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	0	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		1,614.00000	1,557	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		1.00000	0	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	53.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		4,387.00000	4,443	53.19	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	18.90	Call			0.00000	0	58.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,387.00000	6,443	58.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,387.00000	8,443	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,513.00000	3,457	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,513.00000	2,457	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,515.00000	1,457	30.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			2.00000	0	30.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			542.00000	479	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			29.00000	22	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	53.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,487.00000	4,543	53.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	59.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,487.00000	6,543	59.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,487.00000	8,543	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,413.00000	3,357	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,413.00000	2,357	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			450.00000	387	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			37.00000	30	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	59.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,587.00000	6,643	59.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,587.00000	8,643	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,363.00000	2,307	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,366.00000	1,308	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			3.00000	1	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,637.00000	4,693	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	59.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,637.00000	6,693	59.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,637.00000	8,693	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,213.00000	3,157	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,213.00000	2,157	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,218.00000	1,159	31.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			5.00000	2	31.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			276.00000	215	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 14/09/2009 Currency Future	12.30	Put			63.00000	58	17.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	54.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,787.00000	4,843	54.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	60.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,787.00000	6,843	60.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,787.00000	8,843	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,113.00000	3,057	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,120.00000	1,061	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			7.00000	5	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			198.00000	140	15.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			85.00000	83	15.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	54.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,887.00000	4,943	54.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,887.00000	8,943	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,063.00000	3,007	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,063.00000	2,007	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,072.00000	1,013	32.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			9.00000	6	32.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	54.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,937.00000	4,993	54.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	60.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,937.00000	6,993	60.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,937.00000	8,993	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,013.00000	2,957	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,013.00000	1,957	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	0	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,023.00000	964	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			10.00000	7	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	54.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,987.00000	5,043	54.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	61.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,987.00000	7,043	61.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,987.00000	9,043	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			1,913.00000	1,857	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			0.00000	0	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			925.00000	865	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			12.00000	8	29.74	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 14/09/2009 Currency Future	17.60	Call			0.00000	0	55.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			5,087.00000	5,143	55.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	61.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			7,087.00000	7,143	61.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			9,087.00000	9,143	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			2,963.00000	2,907	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			1,963.00000	1,907	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			0.00000	0	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			974.00000	914	30.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			11.00000	8	30.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	54.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			5,037.00000	5,093	54.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	61.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			7,037.00000	7,093	61.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			9,037.00000	9,093	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,163.00000	3,107	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,163.00000	2,107	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	0	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,169.00000	1,110	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			6.00000	3	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			236.00000	176	16.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			73.00000	69	16.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			0.00000	0	54.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,837.00000	4,893	54.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	60.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,837.00000	6,893	60.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,837.00000	8,893	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,313.00000	3,257	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,313.00000	2,257	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,317.00000	1,258	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			4.00000	1	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			361.00000	298	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			48.00000	41	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	53.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,687.00000	4,743	53.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	60.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,687.00000	6,743	60.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	64.46	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 14/09/2009 Currency Future	21.20	Put			8,687.00000	8,743	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,563.00000	3,507	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,563.00000	2,507	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,564.00000	1,507	30.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			2.00000	0	30.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			588.00000	526	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			26.00000	20	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			0.00000	0	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,437.00000	4,493	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	59.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,437.00000	6,493	59.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,437.00000	8,493	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,713.00000	3,657	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,713.00000	2,657	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,714.00000	1,657	29.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			1.00000	0	29.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			731.00000	670	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			18.00000	13	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			0.00000	0	52.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,287.00000	4,343	52.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	58.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,287.00000	6,343	58.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,287.00000	8,343	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,763.00000	3,707	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,763.00000	2,707	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,764.00000	1,707	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			1.00000	0	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			779.00000	719	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			17.00000	12	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			0.00000	0	52.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,237.00000	4,293	52.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	58.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,237.00000	6,293	58.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,237.00000	8,293	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,463.00000	3,407	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.05	Call			2,463.00000	2,407	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,465.00000	1,407	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			2.00000	0	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			495.00000	433	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			32.00000	26	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	53.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,537.00000	4,593	53.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	59.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,537.00000	6,593	59.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,537.00000	8,593	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			2,863.00000	2,807	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			876.00000	816	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			14.00000	9	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	55.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			5,137.00000	5,193	55.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			9,137.00000	9,193	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			3,863.00000	3,807	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	58.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Put			6,137.00000	6,193	58.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			8,137.00000	8,193	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			3,813.00000	3,757	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			2,813.00000	2,757	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call			1,814.00000	1,757	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put			1.00000	0	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call			828.00000	767	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put			15.00000	10	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call			0.00000	0	52.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put			4,187.00000	4,243	52.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call			0.00000	0	58.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put			6,187.00000	6,243	58.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call			0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put			8,187.00000	8,243	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Call			4,013.00000	3,957	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Call			0.00000	0	52.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Put			3,987.00000	4,043	52.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Call			0.00000	0	57.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.50	Put		5,987.00000	6,043	57.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Call		0.00000	0	64.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Put		7,987.00000	8,043	64.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.66740	12.72710		16.65	950,055.00	75	18,105.00
£ / R On 14/12/2009 Currency Future	12.75	Call		444.00000	405	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		467.00000	488	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		388.00000	353	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		561.00000	586	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		356.00000	322	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		629.00000	655	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		406.00000	370	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		529.00000	552	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		372.00000	337	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		595.00000	620	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		340.00000	308	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		663.00000	691	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		312.00000	281	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		735.00000	764	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		274.00000	246	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		847.00000	879	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		222.00000	198	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		1,045.00000	1,081	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		213.00000	190	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,086.00000	1,123	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		204.00000	182	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,127.00000	1,165	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		213.00000	190	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,086.00000	1,123	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		196.00000	175	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,169.00000	1,207	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		188.00000	168	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,211.00000	1,250	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		167.00000	148	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,340.00000	1,381	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		174.00000	154	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,297.00000	1,337	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		252.00000	226	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		925.00000	958	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		299.00000	269	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		772.00000	802	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		241.00000	216	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		964.00000	999	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		204.00000	182	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,127.00000	1,165	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		181.00000	161	20.19	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	13.80	Put			1,254.00000	1,293	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			174.00000	154	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,297.00000	1,337	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			188.00000	168	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,211.00000	1,250	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			231.00000	207	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,004.00000	1,039	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			252.00000	226	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			925.00000	958	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			263.00000	236	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			886.00000	918	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			299.00000	269	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			772.00000	802	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			312.00000	281	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			735.00000	764	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			326.00000	294	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			699.00000	727	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			196.00000	175	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,169.00000	1,207	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			241.00000	216	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			964.00000	999	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			326.00000	294	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			699.00000	727	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			213.00000	190	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,086.00000	1,123	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			124.00000	109	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,696.00000	1,741	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			155.00000	137	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,428.00000	1,469	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			149.00000	132	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,472.00000	1,514	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			149.00000	132	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,472.00000	1,514	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			143.00000	127	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,516.00000	1,559	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			128.00000	113	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,651.00000	1,695	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			111.00000	97	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,834.00000	1,880	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			119.00000	105	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,742.00000	1,787	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			115.00000	101	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,788.00000	1,834	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			107.00000	94	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,880.00000	1,927	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Call			80.00000	70	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,253.00000	2,302	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			83.00000	72	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,206.00000	2,255	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			100.00000	88	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,973.00000	2,020	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			94.00000	81	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,066.00000	2,114	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			86.00000	75	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,159.00000	2,208	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			74.00000	65	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,347.00000	2,397	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			69.00000	60	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,442.00000	2,493	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			64.00000	56	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,537.00000	2,588	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			48.00000	42	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,921.00000	2,975	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			143.00000	127	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,516.00000	1,559	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			133.00000	117	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,606.00000	1,650	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			167.00000	148	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,340.00000	1,381	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			100.00000	88	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,973.00000	2,020	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			138.00000	122	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,561.00000	1,604	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			104.00000	91	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,926.00000	1,973	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			97.00000	85	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,020.00000	2,067	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			90.00000	78	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,113.00000	2,161	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			66.00000	58	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,489.00000	2,540	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			174.00000	154	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,297.00000	1,337	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			161.00000	142	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,384.00000	1,425	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			138.00000	122	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,561.00000	1,604	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			104.00000	91	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,926.00000	1,973	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			77.00000	67	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.95	Put			2,300.00000	2,350	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			97.00000	85	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,020.00000	2,067	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			71.00000	62	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,394.00000	2,445	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			115.00000	101	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,788.00000	1,834	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			80.00000	70	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,253.00000	2,302	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			119.00000	105	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,742.00000	1,787	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,429.00000	4,369	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,941.00000	2,880	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	13	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,481.00000	1,418	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			54.00000	51	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			424.00000	387	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			497.00000	520	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			42.00000	37	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,115.00000	3,169	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			17.00000	15	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,590.00000	4,648	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			9.00000	8	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,082.00000	6,141	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			5.00000	4	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,578.00000	7,637	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,878.00000	4,818	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,386.00000	3,325	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	8	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,915.00000	1,854	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			38.00000	36	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			645.00000	596	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			268.00000	278	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			57.00000	50	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,680.00000	2,733	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			22.00000	20	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,145.00000	4,202	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			11.00000	10	31.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,634.00000	5,692	31.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			6.00000	5	34.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,129.00000	7,187	34.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,127.00000	5,068	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.04	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	9.10	Call			3,634.00000	3,573	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	6	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,158.00000	2,097	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			31.00000	30	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			803.00000	749	15.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			176.00000	182	15.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			25.00000	23	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,898.00000	3,955	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			12.00000	11	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,385.00000	5,443	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			6.00000	5	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,879.00000	6,938	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			388.00000	353	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			561.00000	586	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			511.00000	467	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			384.00000	400	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			464.00000	424	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			437.00000	457	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			286.00000	257	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			809.00000	840	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			155.00000	137	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,428.00000	1,469	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			263.00000	236	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			886.00000	918	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			143.00000	127	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,516.00000	1,559	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			161.00000	142	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,384.00000	1,425	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			231.00000	207	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,004.00000	1,039	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,645.00000	2,585	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	17	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,673.00000	1,611	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			46.00000	44	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			19.00000	17	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,392.00000	4,450	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			8.00000	7	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,381.00000	6,439	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			3.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,376.00000	8,435	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,534.00000	3,474	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	7	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,547.00000	2,487	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	19	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,577.00000	1,514	17.87	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 14/12/2009 Currency Future	11.20	Put		50.00000	47	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		737.00000	685	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		210.00000	218	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		18.00000	16	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,491.00000	4,549	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		8.00000	7	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,481.00000	6,539	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		3.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,476.00000	8,535	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,401.00000	2,340	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		24.00000	23	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,433.00000	1,370	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		56.00000	53	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		17.00000	15	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,640.00000	4,698	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		7.00000	6	33.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,630.00000	6,689	33.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,625.00000	8,685	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,435.00000	3,375	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	8	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,450.00000	2,389	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		23.00000	22	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		675.00000	625	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		248.00000	257	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		59.00000	52	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,632.00000	2,684	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		7.00000	6	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,580.00000	6,639	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,575.00000	8,635	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,237.00000	3,177	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	9	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,255.00000	2,194	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		28.00000	27	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,291.00000	1,228	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		64.00000	60	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		562.00000	516	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		335.00000	348	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		51.00000	45	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,824.00000	2,878	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		16.00000	14	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,789.00000	4,847	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		7.00000	6	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,780.00000	6,838	33.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.50	Call			2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,775.00000	8,834	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,089.00000	3,028	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			12.00000	11	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,110.00000	2,049	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			32.00000	32	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,150.00000	1,086	15.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			73.00000	69	15.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			487.00000	444	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			410.00000	427	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			46.00000	41	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,969.00000	3,023	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			15.00000	13	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,938.00000	4,996	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			6.00000	5	33.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,929.00000	6,988	33.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,925.00000	8,984	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,039.00000	2,979	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	11	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,061.00000	2,000	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			34.00000	33	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,104.00000	1,045	15.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			77.00000	78	15.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			45.00000	39	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,018.00000	3,072	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			14.00000	13	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,987.00000	5,045	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			6.00000	5	33.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,979.00000	7,038	33.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			2.00000	1	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,975.00000	9,034	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,990.00000	2,929	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	12	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,013.00000	1,951	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			35.00000	34	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,063.00000	1,005	15.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			86.00000	88	15.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			43.00000	38	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,066.00000	3,121	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			14.00000	12	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,037.00000	5,095	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			6.00000	5	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,029.00000	7,088	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			2.00000	1	35.36	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	21.75	Put		9,025.00000	9,084	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,891.00000	2,831	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		14.00000	13	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		984.00000	928	15.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		107.00000	110	15.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		40.00000	35	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,163.00000	3,218	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		14.00000	12	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,136.00000	5,194	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		2.00000	1	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,124.00000	9,184	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,964.00000	1,903	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		37.00000	35	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,023.00000	966	15.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		96.00000	99	15.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		14.00000	12	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,087.00000	5,145	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		6.00000	5	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,079.00000	7,138	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		2.00000	1	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,075.00000	9,134	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,188.00000	3,127	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		10.00000	10	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,206.00000	2,146	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		29.00000	28	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,244.00000	1,180	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		67.00000	63	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		536.00000	491	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		359.00000	374	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		50.00000	43	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,873.00000	2,926	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		15.00000	14	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,838.00000	4,896	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		6.00000	6	33.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,829.00000	6,888	33.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,825.00000	8,884	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,286.00000	3,226	26.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	9	26.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,303.00000	2,243	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		26.00000	25	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,338.00000	1,275	16.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		61.00000	58	16.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		588.00000	541	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		311.00000	324	16.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.45	Call		53.00000	47	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,776.00000	2,829	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		16.00000	14	29.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,739.00000	4,797	29.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		7.00000	6	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,730.00000	6,788	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,725.00000	8,784	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,683.00000	3,623	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,695.00000	2,634	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		17.00000	17	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,721.00000	1,659	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		44.00000	42	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		837.00000	783	15.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		160.00000	166	15.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		71.00000	62	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,394.00000	2,445	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		20.00000	18	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,343.00000	4,400	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		8.00000	7	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,331.00000	6,390	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		3.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,326.00000	8,385	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,733.00000	3,673	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	5	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		2,744.00000	2,683	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		17.00000	16	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		1,770.00000	1,708	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		43.00000	40	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		873.00000	818	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		146.00000	150	15.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		20.00000	18	28.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,293.00000	4,351	28.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		8.00000	7	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,281.00000	6,340	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		3.00000	3	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,276.00000	8,335	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,584.00000	3,524	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		7.00000	6	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,596.00000	2,536	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		19.00000	18	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,625.00000	1,563	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		48.00000	45	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		769.00000	717	15.86	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	12.15	Put			192.00000	199	15.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			66.00000	58	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,489.00000	2,540	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			19.00000	17	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,442.00000	4,499	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			8.00000	7	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,431.00000	6,489	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			3.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,426.00000	8,485	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,485.00000	3,425	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	7	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,499.00000	2,438	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	21	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,529.00000	1,466	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			52.00000	49	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			705.00000	654	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			228.00000	237	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			62.00000	54	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,584.00000	2,636	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			18.00000	16	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,541.00000	4,598	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			7.00000	6	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,530.00000	6,589	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			3.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,525.00000	8,585	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,336.00000	3,276	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	8	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,352.00000	2,292	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			25.00000	24	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,386.00000	1,323	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			59.00000	55	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			616.00000	568	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			289.00000	301	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			55.00000	48	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,728.00000	2,781	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			17.00000	15	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,690.00000	4,747	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			7.00000	6	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,680.00000	6,739	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,675.00000	8,734	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,138.00000	3,078	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			11.00000	10	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,197.00000	1,133	15.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			70.00000	66	15.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.60	Call			15.00000	13	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,888.00000	4,946	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,875.00000	8,934	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,842.00000	2,781	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			15.00000	14	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,867.00000	1,805	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			40.00000	38	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			946.00000	890	15.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			119.00000	123	15.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			39.00000	34	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,212.00000	3,267	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			13.00000	12	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,186.00000	5,244	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			6.00000	5	34.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,178.00000	7,237	34.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			2.00000	1	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,174.00000	9,234	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,783.00000	3,723	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			6.00000	5	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,793.00000	2,732	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			16.00000	15	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,818.00000	1,756	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			41.00000	39	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			909.00000	853	15.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			132.00000	136	15.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			21.00000	19	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,244.00000	4,301	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			9.00000	7	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,231.00000	6,290	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			3.00000	3	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,226.00000	8,285	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,882.00000	3,822	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	5	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			9.00000	8	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,132.00000	6,190	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			4.00000	3	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,126.00000	8,186	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,832.00000	3,772	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	5	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			21.00000	19	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,194.00000	4,252	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			9.00000	8	32.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,182.00000	6,240	32.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			3.00000	3	35.36	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	20.90	Put		8,176.00000	8,235	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		4,031.00000	3,971	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	4	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		24.00000	21	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		3,997.00000	4,054	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		10.00000	8	32.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		5,983.00000	6,041	32.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		4.00000	3	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		7,977.00000	8,036	35.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.87450	12.93730		17.61	1,969,798.50	153	383.00
£ / R On 15/03/2010 Currency Future	12.95	Call		661.00000	624	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		674.00000	699	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		606.00000	571	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		769.00000	797	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		573.00000	539	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		835.00000	864	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		589.00000	555	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		802.00000	830	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		556.00000	524	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		869.00000	899	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		526.00000	494	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		938.00000	970	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		470.00000	441	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,083.00000	1,117	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		421.00000	395	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,234.00000	1,271	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		410.00000	385	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,273.00000	1,310	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		399.00000	374	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,312.00000	1,350	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		389.00000	365	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,352.00000	1,390	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		369.00000	346	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,432.00000	1,471	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		342.00000	320	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,554.00000	1,595	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		350.00000	328	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,513.00000	1,554	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,961.00000	1,903	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		74.00000	79	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,808.00000	3,744	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		20.00000	19	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		445.00000	418	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,158.00000	1,193	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		682.00000	643	17.73	0.00	0	11,630.00

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	12.90	Put			645.00000	668	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			511.00000	480	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			974.00000	1,006	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			261.00000	244	22.00	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,024.00000	2,070	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			483.00000	454	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,046.00000	1,080	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			360.00000	337	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,472.00000	1,512	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			379.00000	355	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,392.00000	1,431	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			457.00000	429	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,120.00000	1,155	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			497.00000	467	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,010.00000	1,043	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			541.00000	509	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			904.00000	934	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			433.00000	406	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,196.00000	1,232	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,464.00000	3,400	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			26.00000	26	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,487.00000	2,424	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			50.00000	49	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,568.00000	1,509	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			131.00000	135	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			873.00000	827	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			435.00000	452	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			287.00000	269	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,850.00000	1,894	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			175.00000	161	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,737.00000	2,787	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			108.00000	99	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,671.00000	3,724	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			64.00000	58	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,627.00000	4,683	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,366.00000	3,302	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			28.00000	28	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,390.00000	2,327	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			52.00000	52	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,485.00000	1,426	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			147.00000	151	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			821.00000	776	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			484.00000	502	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			274.00000	256	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,936.00000	1,982	21.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.60	Call			166.00000	153	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,829.00000	2,879	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			103.00000	95	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,766.00000	3,820	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			61.00000	55	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,723.00000	4,780	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,268.00000	3,204	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			31.00000	30	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,293.00000	2,230	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			56.00000	56	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,403.00000	1,344	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			166.00000	169	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			772.00000	729	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			535.00000	554	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			158.00000	146	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,921.00000	2,971	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			99.00000	90	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,861.00000	3,916	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			57.00000	52	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,820.00000	4,877	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,170.00000	3,107	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			33.00000	32	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,196.00000	2,134	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			59.00000	59	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,323.00000	1,263	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			186.00000	189	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			726.00000	684	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			589.00000	609	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			249.00000	233	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,112.00000	2,159	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			150.00000	138	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,013.00000	3,064	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			94.00000	86	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,957.00000	4,012	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			54.00000	49	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,917.00000	4,974	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,024.00000	2,960	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			37.00000	36	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,052.00000	1,994	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			64.00000	69	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,207.00000	1,155	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			219.00000	230	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			233.00000	216	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,246.00000	2,291	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			140.00000	129	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.95	Put			3,152.00000	3,204	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			88.00000	80	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,101.00000	4,155	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			50.00000	45	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,062.00000	5,120	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,121.00000	3,058	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			34.00000	34	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,148.00000	2,086	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			61.00000	61	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,284.00000	1,224	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			196.00000	199	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			704.00000	662	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			616.00000	637	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			244.00000	228	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,156.00000	2,204	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			147.00000	135	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,059.00000	3,111	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			92.00000	85	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,005.00000	4,060	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			52.00000	47	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,965.00000	5,023	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,415.00000	3,351	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			27.00000	27	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,438.00000	2,375	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			51.00000	51	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,526.00000	1,467	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			139.00000	143	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			847.00000	801	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			459.00000	477	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			280.00000	262	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,893.00000	1,938	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			170.00000	157	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,783.00000	2,833	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			105.00000	97	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,718.00000	3,772	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			62.00000	56	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,675.00000	4,732	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,219.00000	3,156	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			32.00000	31	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,244.00000	2,182	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			57.00000	57	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,363.00000	1,303	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			175.00000	179	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			749.00000	706	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			561.00000	581	17.46	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 15/03/2010 Currency Future	14.75	Call			255.00000	239	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,068.00000	2,114	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			154.00000	142	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,967.00000	3,018	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			96.00000	88	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,909.00000	3,964	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			56.00000	50	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,868.00000	4,926	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,317.00000	3,253	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	29	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,341.00000	2,278	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			54.00000	54	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,443.00000	1,384	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			156.00000	160	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			796.00000	752	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			509.00000	528	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			267.00000	250	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,980.00000	2,026	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			162.00000	149	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,875.00000	2,925	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			101.00000	92	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,814.00000	3,868	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			59.00000	53	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,772.00000	4,829	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,073.00000	3,009	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			35.00000	35	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,100.00000	2,040	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			62.00000	65	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,245.00000	1,189	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			208.00000	214	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			238.00000	222	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,201.00000	2,247	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			143.00000	132	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,106.00000	3,157	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			90.00000	82	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,053.00000	4,108	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			51.00000	46	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,014.00000	5,071	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			433.00000	406	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,196.00000	1,232	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,660.00000	3,596	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			23.00000	22	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,682.00000	2,618	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			44.00000	44	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,739.00000	1,681	16.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.30	Put		102.00000	107	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		984.00000	936	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		347.00000	362	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		317.00000	296	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,679.00000	1,722	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		194.00000	179	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,556.00000	2,605	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		118.00000	109	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,481.00000	3,534	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		72.00000	65	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,435.00000	4,490	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		25.00000	23	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,388.00000	6,449	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		13.00000	12	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,376.00000	8,437	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,513.00000	3,449	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		25.00000	25	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,536.00000	2,472	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		48.00000	48	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,610.00000	1,552	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		123.00000	127	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		899.00000	853	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		412.00000	429	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		179.00000	166	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,692.00000	2,741	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		66.00000	60	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,579.00000	4,635	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		24.00000	22	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,537.00000	6,598	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		12.00000	11	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,525.00000	8,586	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		23.00000	22	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,636.00000	6,697	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		11.00000	10	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,624.00000	8,686	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		23.00000	21	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,686.00000	6,747	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		11.00000	10	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,674.00000	8,735	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		22.00000	20	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,835.00000	6,896	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		10.00000	9	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,823.00000	8,884	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		21.00000	20	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,934.00000	6,995	28.38	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 15/03/2010 Currency Future	21.85	Call			9.00000	8	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,922.00000	8,984	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			21.00000	20	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,984.00000	7,045	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			9.00000	8	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,972.00000	9,034	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			21.00000	19	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,034.00000	7,095	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			9.00000	8	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,022.00000	9,083	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,926.00000	2,862	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			39.00000	38	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,139.00000	1,089	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			252.00000	264	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			624.00000	588	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			737.00000	764	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			133.00000	122	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,246.00000	3,298	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			47.00000	42	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,159.00000	5,218	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			20.00000	19	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,133.00000	7,194	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			8.00000	7	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,121.00000	9,183	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			22.00000	20	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,884.00000	6,946	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			10.00000	9	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,872.00000	8,934	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			23.00000	21	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,735.00000	6,797	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			11.00000	9	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,723.00000	8,785	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,562.00000	3,498	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			24.00000	24	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,584.00000	2,521	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			47.00000	46	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,653.00000	1,595	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			116.00000	120	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			927.00000	880	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			390.00000	406	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			184.00000	170	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,647.00000	2,695	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			68.00000	61	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,531.00000	4,587	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			24.00000	23	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.40	Put		6,487.00000	6,548	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		12.00000	11	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,475.00000	8,537	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,709.00000	3,646	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		22.00000	21	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,730.00000	2,667	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		43.00000	42	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,783.00000	1,725	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		96.00000	100	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,014.00000	965	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		326.00000	341	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		199.00000	184	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,512.00000	2,559	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		74.00000	67	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,387.00000	4,442	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		26.00000	24	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,338.00000	6,399	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		14.00000	12	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,326.00000	8,388	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,758.00000	3,695	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		21.00000	20	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,779.00000	2,716	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		42.00000	41	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,827.00000	1,769	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		90.00000	95	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,044.00000	995	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		307.00000	320	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		204.00000	189	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,467.00000	2,514	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		76.00000	69	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,339.00000	4,394	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		26.00000	24	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,289.00000	6,350	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		14.00000	13	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,277.00000	8,338	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,611.00000	3,547	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	23	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,633.00000	2,570	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		46.00000	45	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,696.00000	1,638	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		109.00000	113	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		955.00000	908	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		368.00000	383	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		189.00000	174	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,601.00000	2,650	23.13	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	17.35	Call			70.00000	63	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,483.00000	4,539	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			25.00000	23	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,438.00000	6,498	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			13.00000	11	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,426.00000	8,487	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			24.00000	22	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,586.00000	6,647	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			12.00000	10	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,574.00000	8,636	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,877.00000	2,813	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			40.00000	39	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,916.00000	1,858	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			79.00000	84	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,107.00000	1,057	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			270.00000	282	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			130.00000	119	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,293.00000	3,345	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			45.00000	41	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,208.00000	5,267	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			20.00000	19	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,183.00000	7,244	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			8.00000	7	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,171.00000	9,233	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,828.00000	2,765	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			41.00000	40	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,871.00000	1,813	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			84.00000	89	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,075.00000	1,025	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			288.00000	301	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			127.00000	117	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,340.00000	3,392	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			44.00000	40	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,257.00000	5,315	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			20.00000	18	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,233.00000	7,294	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			8.00000	7	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,221.00000	9,282	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,975.00000	2,911	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			38.00000	37	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,006.00000	1,948	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			69.00000	74	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,173.00000	1,121	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			235.00000	247	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			642.00000	606	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.00	Put		705.00000	731	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		136.00000	125	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,199.00000	3,251	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		48.00000	43	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,111.00000	5,169	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		21.00000	19	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,083.00000	7,145	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		9.00000	8	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,071.00000	9,133	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,906.00000	3,842	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		19.00000	18	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		221.00000	205	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,334.00000	2,380	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		83.00000	75	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,196.00000	4,251	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		27.00000	25	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,140.00000	6,201	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		15.00000	14	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,128.00000	8,189	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		210.00000	194	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,422.00000	2,469	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		79.00000	71	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,291.00000	4,346	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		26.00000	24	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,239.00000	6,300	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		15.00000	13	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,227.00000	8,288	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,857.00000	3,793	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		19.00000	19	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		215.00000	199	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,378.00000	2,425	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		81.00000	73	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,244.00000	4,299	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		27.00000	25	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,190.00000	6,250	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		15.00000	13	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,178.00000	8,239	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		4,005.00000	3,941	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		17.00000	17	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		28.00000	26	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,041.00000	6,102	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		16.00000	15	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,029.00000	8,090	29.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.07590	13.14080		18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		835.00000	800	18.28	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	13.15	Put		844.00000	874	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		747.00000	714	18.76	1,428,000.00	2	12,267.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,006.00000	1,039	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		154.00000	145	25.18	290,000.00	2	12,267.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,513.00000	4,569	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		781.00000	747	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		940.00000	971	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		763.00000	731	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		973.00000	1,005	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		730.00000	699	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,039.00000	1,073	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		699.00000	668	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,108.00000	1,142	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		641.00000	612	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,250.00000	1,286	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		576.00000	550	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,435.00000	1,474	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		564.00000	539	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,473.00000	1,513	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		541.00000	517	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,551.00000	1,591	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		530.00000	506	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,590.00000	1,631	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		499.00000	477	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,708.00000	1,751	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		509.00000	486	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,668.00000	1,710	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		614.00000	586	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,323.00000	1,361	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		684.00000	654	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,143.00000	1,178	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		654.00000	626	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,214.00000	1,250	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		669.00000	640	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,178.00000	1,214	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		601.00000	574	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,360.00000	1,398	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		553.00000	528	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,512.00000	1,552	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		520.00000	496	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,629.00000	1,670	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		588.00000	562	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,397.00000	1,436	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		627.00000	599	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,286.00000	1,323	19.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Call			588.00000	562	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,397.00000	1,436	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			601.00000	574	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,360.00000	1,398	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			654.00000	626	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,214.00000	1,250	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			714.00000	683	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,073.00000	1,107	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			798.00000	764	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			907.00000	938	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			452.00000	432	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,912.00000	1,956	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,216.00000	1,170	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			425.00000	445	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			961.00000	922	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			671.00000	696	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			340.00000	323	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,549.00000	2,597	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			232.00000	220	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,441.00000	3,494	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			163.00000	153	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,372.00000	4,427	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			112.00000	105	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,322.00000	5,379	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,244.00000	1,199	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			403.00000	423	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			984.00000	944	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			643.00000	668	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			347.00000	329	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,506.00000	2,553	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			236.00000	224	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,395.00000	3,448	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			166.00000	156	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,325.00000	4,380	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			114.00000	107	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,274.00000	5,331	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,556.00000	4,492	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			15.00000	16	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,097.00000	3,033	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			56.00000	57	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,735.00000	1,677	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			194.00000	201	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			855.00000	818	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			814.00000	843	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			254.00000	241	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.10	Put		3,213.00000	3,265	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		148.00000	139	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,607.00000	4,663	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		87.00000	80	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,046.00000	6,104	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		40.00000	37	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,499.00000	7,561	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,998.00000	4,933	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		7.00000	8	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,535.00000	3,470	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		44.00000	45	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,103.00000	2,042	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		113.00000	116	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,056.00000	1,014	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		565.00000	588	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		302.00000	286	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,811.00000	2,860	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		176.00000	166	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,185.00000	4,240	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		101.00000	95	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,610.00000	5,669	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		51.00000	46	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,060.00000	7,121	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,245.00000	5,181	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	5	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,780.00000	3,715	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		39.00000	39	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,336.00000	2,269	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		95.00000	93	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,187.00000	1,143	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		447.00000	467	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		333.00000	316	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,593.00000	2,640	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		191.00000	181	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,950.00000	4,005	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		110.00000	103	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,370.00000	5,427	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		58.00000	53	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,817.00000	6,877	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,682.00000	3,617	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	41	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,714.00000	2,649	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		73.00000	73	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,814.00000	1,755	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		173.00000	179	16.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.50	Call			1,133.00000	1,090	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			492.00000	514	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			470.00000	449	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,830.00000	1,873	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			320.00000	304	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,680.00000	2,728	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			220.00000	208	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,579.00000	3,632	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,809.00000	2,744	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			68.00000	68	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,895.00000	1,835	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			154.00000	159	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			489.00000	467	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,748.00000	1,791	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			228.00000	216	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,487.00000	3,540	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			160.00000	150	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,419.00000	4,474	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,829.00000	3,764	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			38.00000	38	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,857.00000	2,792	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			66.00000	66	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,936.00000	1,876	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			145.00000	150	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			151.00000	142	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,560.00000	4,616	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			427.00000	408	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,036.00000	2,082	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			290.00000	275	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,900.00000	2,949	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			201.00000	191	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,811.00000	3,865	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			140.00000	131	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,749.00000	4,805	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			389.00000	372	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,249.00000	2,296	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			264.00000	250	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,123.00000	3,174	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			185.00000	175	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,044.00000	4,099	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			128.00000	120	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,987.00000	5,044	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,437.00000	3,373	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			47.00000	47	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,477.00000	2,411	17.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.75	Put		86.00000	85	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,620.00000	1,563	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		229.00000	237	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,008.00000	967	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		617.00000	641	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		354.00000	336	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,463.00000	2,510	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		241.00000	228	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,350.00000	3,402	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		169.00000	159	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,278.00000	4,333	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		116.00000	109	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,226.00000	5,283	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,291.00000	3,227	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		51.00000	51	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,509.00000	1,453	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		268.00000	277	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		939.00000	900	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		698.00000	724	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,243.00000	3,178	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		52.00000	53	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,289.00000	2,222	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		98.00000	96	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,473.00000	1,418	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		282.00000	292	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		917.00000	879	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		726.00000	753	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		327.00000	310	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,636.00000	2,684	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		224.00000	212	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,533.00000	3,586	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		157.00000	147	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,466.00000	4,521	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		108.00000	102	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,418.00000	5,476	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,146.00000	3,081	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		55.00000	55	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,196.00000	2,128	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		105.00000	102	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,402.00000	1,348	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		312.00000	322	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		875.00000	837	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		784.00000	812	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		314.00000	298	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,723.00000	2,772	22.67	0.00	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	16.55	Call			216.00000	205	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,625.00000	3,679	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			105.00000	98	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,514.00000	5,572	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,049.00000	2,985	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			58.00000	59	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,334.00000	1,287	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			343.00000	361	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			208.00000	198	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,718.00000	3,772	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			145.00000	136	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,654.00000	4,711	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,340.00000	3,276	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			49.00000	50	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,383.00000	2,316	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			92.00000	90	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,545.00000	1,489	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			255.00000	264	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,486.00000	3,422	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	46	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,524.00000	2,458	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			83.00000	82	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,658.00000	1,601	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			217.00000	225	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,032.00000	990	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			591.00000	614	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			361.00000	343	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,421.00000	2,467	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			245.00000	232	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,304.00000	3,356	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			173.00000	162	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,232.00000	4,287	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			119.00000	111	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,178.00000	5,235	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,524.00000	2,458	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			83.00000	82	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,658.00000	1,601	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			217.00000	225	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,032.00000	990	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			591.00000	614	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			361.00000	343	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,421.00000	2,467	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,194.00000	3,130	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	54	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,242.00000	2,175	16.55	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	11.00	Put		102.00000	99	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,437.00000	1,383	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		297.00000	307	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		896.00000	858	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		755.00000	782	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		107.00000	100	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,466.00000	5,524	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,150.00000	2,085	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		109.00000	109	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,368.00000	1,317	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		327.00000	341	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		308.00000	292	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,767.00000	2,816	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		212.00000	201	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,671.00000	3,725	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		103.00000	96	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,562.00000	5,620	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,633.00000	3,568	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		42.00000	42	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,666.00000	2,601	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		75.00000	75	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,774.00000	1,716	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		183.00000	190	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,107.00000	1,064	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		516.00000	538	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		382.00000	365	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,292.00000	2,339	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		259.00000	246	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,168.00000	3,220	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		182.00000	172	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,091.00000	4,147	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		125.00000	117	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,034.00000	5,092	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		69.00000	64	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,479.00000	6,538	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		24.00000	22	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,433.00000	8,496	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,571.00000	2,506	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		80.00000	80	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,696.00000	1,638	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		205.00000	213	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		66.00000	60	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,575.00000	6,634	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		23.00000	21	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,532.00000	8,595	26.55	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	19.75	Call			62.00000	57	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,672.00000	6,731	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			22.00000	20	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,631.00000	8,694	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,389.00000	3,324	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			48.00000	48	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,430.00000	2,363	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			89.00000	87	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,582.00000	1,526	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			242.00000	250	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			285.00000	270	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,944.00000	2,994	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			137.00000	129	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,797.00000	4,853	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			61.00000	56	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,720.00000	6,780	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			21.00000	19	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,680.00000	8,743	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,289.00000	2,222	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			98.00000	96	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,473.00000	1,418	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			282.00000	292	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			917.00000	879	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			726.00000	753	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			269.00000	255	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,078.00000	3,129	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			130.00000	122	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,939.00000	4,996	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			56.00000	52	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,865.00000	6,926	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			19.00000	18	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,829.00000	8,892	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			269.00000	255	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,078.00000	3,129	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			55.00000	50	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,914.00000	6,974	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			19.00000	17	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,878.00000	8,941	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			250.00000	237	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,259.00000	3,311	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			121.00000	113	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,130.00000	5,187	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			17.00000	16	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,027.00000	9,090	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,001.00000	2,937	19.27	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 14/06/2010 Currency Future	10.20	Put		60.00000	61	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,061.00000	2,000	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		120.00000	124	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,303.00000	1,257	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		363.00000	381	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		816.00000	782	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		876.00000	906	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		49.00000	45	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,108.00000	7,169	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		17.00000	15	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,076.00000	9,140	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,905.00000	2,840	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		64.00000	64	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,977.00000	1,917	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		136.00000	141	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		47.00000	43	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,206.00000	7,267	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		16.00000	15	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,175.00000	9,239	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,953.00000	2,888	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		62.00000	63	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,019.00000	1,958	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		128.00000	132	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,273.00000	1,227	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		383.00000	401	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		48.00000	44	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,157.00000	7,218	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		16.00000	15	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,126.00000	9,189	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		123.00000	115	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,082.00000	5,139	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		52.00000	48	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,011.00000	7,072	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		18.00000	16	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,977.00000	9,040	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		274.00000	260	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,033.00000	3,084	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		132.00000	124	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,891.00000	4,948	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		20.00000	18	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,779.00000	8,842	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,731.00000	3,666	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		40.00000	40	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,761.00000	2,696	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		70.00000	71	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.45	Call		1,854.00000	1,795	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		163.00000	169	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,160.00000	1,116	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		469.00000	490	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		73.00000	67	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,382.00000	6,441	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		25.00000	23	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,334.00000	8,397	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		75.00000	69	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,334.00000	6,393	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		26.00000	24	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,285.00000	8,348	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,584.00000	3,519	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		43.00000	43	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,619.00000	2,553	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		78.00000	77	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,081.00000	1,039	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		540.00000	563	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		68.00000	62	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,527.00000	6,586	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		23.00000	21	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,483.00000	8,545	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		296.00000	281	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,855.00000	2,905	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		143.00000	134	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,702.00000	4,758	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		64.00000	59	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,623.00000	6,683	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		22.00000	20	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,581.00000	8,644	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		279.00000	265	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,989.00000	3,039	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		135.00000	126	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,844.00000	4,901	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		59.00000	54	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,768.00000	6,828	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		20.00000	19	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,730.00000	8,793	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		46.00000	42	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,255.00000	7,316	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		16.00000	14	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,225.00000	9,288	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		53.00000	49	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,963.00000	7,023	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		18.00000	17	26.55	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	22.05	Put		8,928.00000	8,991	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,927.00000	3,862	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		36.00000	36	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		81.00000	74	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,190.00000	6,248	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		28.00000	26	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,137.00000	8,200	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		77.00000	71	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,286.00000	6,345	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		27.00000	24	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,236.00000	8,299	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,878.00000	3,813	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		37.00000	37	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		79.00000	72	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,238.00000	6,297	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		27.00000	25	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,187.00000	8,249	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		4,025.00000	3,960	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		34.00000	34	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		369.00000	350	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,378.00000	2,424	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		85.00000	78	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,094.00000	6,152	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		30.00000	27	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,039.00000	8,101	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			10.89980	10.89470		14.62	217,996.00	20	20,967.00
€ / R On 14/09/2009 Currency Future	10.90	Call		103.00000	88	14.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		108.00000	88	14.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		58.00000	43	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		213.00000	193	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		34.00000	21	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		339.00000	321	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		40.00000	27	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		296.00000	277	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		29.00000	17	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		384.00000	367	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		24.00000	14	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		429.00000	414	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		13.00000	6	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		619.00000	606	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		18.00000	9	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		523.00000	509	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		12.00000	5	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		667.00000	655	23.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.60	Call			10.00000	4	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			715.00000	704	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			15.00000	7	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			571.00000	558	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			9.00000	4	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			764.00000	754	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			18.00000	9	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			523.00000	509	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			40.00000	27	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			296.00000	277	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			70.00000	54	15.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			175.00000	155	15.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			48.00000	34	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			254.00000	234	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			9.00000	4	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			764.00000	754	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			8.00000	3	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			813.00000	803	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			10.00000	4	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			715.00000	704	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			2.00000	0	35.67	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,607.00000	1,601	35.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			21.00000	11	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			476.00000	461	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			15.00000	7	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			571.00000	558	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			21.00000	11	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			476.00000	461	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			6.00000	2	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			912.00000	902	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			6.00000	2	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			961.00000	952	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			7.00000	3	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			862.00000	853	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			5.00000	2	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			1,010.00000	1,002	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			4.00000	1	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,110.00000	1,102	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			5.00000	1	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			1,060.00000	1,052	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			4.00000	1	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,159.00000	1,151	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			4.00000	1	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,209.00000	1,201	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			2.00000	1	34.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.40	Put		1,508.00000	1,501	34.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		3.00000	1	33.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,408.00000	1,401	33.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		3.00000	1	32.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,358.00000	1,351	32.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		2.00000	1	35.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,558.00000	1,551	35.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		2.00000	0	36.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,707.00000	1,701	36.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		2.00000	0	37.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,757.00000	1,751	37.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		2.00000	0	39.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,907.00000	1,901	39.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1.00000	0	41.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		2,106.00000	2,100	41.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1.00000	0	41.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,306.00000	2,300	41.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1.00000	0	41.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,256.00000	2,250	41.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1.00000	0	41.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,256.00000	2,250	41.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		0.00000	0	42.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,605.00000	2,600	42.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	42.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,655.00000	2,650	42.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		0.00000	0	42.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,556.00000	2,550	42.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		0.00000	0	42.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,506.00000	2,500	42.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	0	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,456.00000	2,450	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	0	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,456.00000	2,450	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		0.00000	0	41.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,356.00000	2,350	41.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		0.00000	0	42.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,805.00000	2,800	42.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	43.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,955.00000	2,950	43.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	43.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		3,005.00000	3,000	43.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,705.00000	2,700	42.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		0.00000	0	41.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,406.00000	2,400	41.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	41.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,406.00000	2,400	41.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	42.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,506.00000	2,500	42.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1.00000	0	41.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,156.00000	2,150	41.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	43.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,855.00000	2,850	43.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	42.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,755.00000	2,750	42.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	43.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			3,005.00000	3,000	43.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	43.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			3,055.00000	3,050	43.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	43.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			3,105.00000	3,100	43.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,205.00000	3,200	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	43.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,905.00000	2,900	43.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1.00000	0	41.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,206.00000	2,200	41.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	44.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,305.00000	3,300	44.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	45.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,955.00000	3,950	45.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	43.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,905.00000	2,900	43.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,205.00000	3,200	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	44.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,405.00000	3,400	44.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	44.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,505.00000	3,500	44.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	44.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,605.00000	3,600	44.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	45.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,705.00000	3,700	45.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	42.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,705.00000	2,700	42.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	44.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,405.00000	3,400	44.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	44.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,505.00000	3,500	44.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			2.00000	0	38.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.70	Put		1,807.00000	1,801	38.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		2.00000	0	39.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,907.00000	1,901	39.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1.00000	0	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		2,007.00000	2,000	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		0.00000	0	42.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,655.00000	2,650	42.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	43.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		3,155.00000	3,150	43.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	43.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		3,255.00000	3,250	43.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	44.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,355.00000	3,350	44.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1.00000	0	41.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		2,206.00000	2,200	41.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1.00000	0	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		2,007.00000	2,000	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		2.00000	0	40.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,957.00000	1,950	40.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1.00000	0	41.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		2,057.00000	2,050	41.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	43.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,955.00000	2,950	43.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1.00000	0	41.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		2,156.00000	2,150	41.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	42.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,755.00000	2,750	42.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		2.00000	0	38.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,857.00000	1,851	38.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		2.00000	0	36.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,707.00000	1,701	36.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		3.00000	1	33.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,458.00000	1,451	33.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		2.00000	0	36.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,657.00000	1,651	36.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		3.00000	1	31.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,259.00000	1,251	31.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		3.00000	1	33.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,458.00000	1,451	33.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		2.00000	0	40.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,957.00000	1,950	40.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		4.00000	1	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,209.00000	1,201	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		3.00000	1	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,308.00000	1,301	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Call		3.00000	1	31.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,259.00000	1,251	31.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		2.00000	0	37.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,757.00000	1,751	37.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,495.00000	4,500	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		2,995.00000	3,000	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,495.00000	1,500	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	47.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,505.00000	4,500	47.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	54.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		6,005.00000	6,000	54.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	58.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,505.00000	7,500	58.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		4,795.00000	4,800	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,295.00000	3,300	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		1,795.00000	1,800	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		331.00000	325	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		36.00000	25	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	46.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		4,205.00000	4,200	46.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	53.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,705.00000	5,700	53.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	57.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		7,205.00000	7,200	57.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		4,945.00000	4,950	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,445.00000	3,450	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		1,945.00000	1,950	34.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	34.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		467.00000	464	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		22.00000	14	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	0	46.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		4,055.00000	4,050	46.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	52.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,555.00000	5,550	52.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	57.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		7,055.00000	7,050	57.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		5.00000	2	27.77	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	11.90	Put			1,010.00000	1,002	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			6.00000	2	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			961.00000	952	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			85.00000	69	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			140.00000	119	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			207.00000	195	17.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			62.00000	46	17.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			134.00000	120	15.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			90.00000	71	15.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			246.00000	237	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			52.00000	37	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			169.00000	156	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			74.00000	57	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			3,895.00000	3,900	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			2,895.00000	2,900	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			1,895.00000	1,900	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			901.00000	904	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			6.00000	4	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	46.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			4,105.00000	4,100	46.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	54.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			6,105.00000	6,100	54.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			8,105.00000	8,100	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			3,745.00000	3,750	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			2,745.00000	2,750	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			1,745.00000	1,750	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			754.00000	755	28.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			9.00000	6	28.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	46.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,255.00000	4,250	46.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	55.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,255.00000	6,250	55.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,255.00000	8,250	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,645.00000	3,650	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,645.00000	2,650	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.25	Call			1,645.00000	1,650	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			0.00000	0	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			657.00000	657	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			12.00000	7	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	47.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,355.00000	4,350	47.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	55.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,355.00000	6,350	55.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,355.00000	8,350	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,595.00000	3,600	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,595.00000	2,600	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	28.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,595.00000	1,600	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			609.00000	608	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			14.00000	9	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	47.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,405.00000	4,400	47.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	55.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,405.00000	6,400	55.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,405.00000	8,400	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,395.00000	3,400	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,395.00000	2,400	30.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	30.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,395.00000	1,400	33.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	33.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			421.00000	417	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			26.00000	17	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	48.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,605.00000	4,600	48.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	56.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,605.00000	6,600	56.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,605.00000	8,600	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,345.00000	3,350	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,345.00000	2,350	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,345.00000	1,350	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			375.00000	370	20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.55	Put		31.00000	20	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		0.00000	0	48.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,655.00000	4,650	48.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	56.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,655.00000	6,650	56.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,655.00000	8,650	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,295.00000	2,300	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		0.00000	0	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,295.00000	1,300	33.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		1.00000	0	33.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		0.00000	0	48.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,705.00000	4,700	48.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	0	56.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,705.00000	6,700	56.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,705.00000	8,700	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,195.00000	3,200	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,195.00000	2,200	32.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	0	32.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,196.00000	1,201	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		1.00000	1	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		0.00000	0	49.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,805.00000	4,800	49.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		0.00000	0	56.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,805.00000	6,800	56.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,805.00000	8,800	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,245.00000	3,250	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,245.00000	2,250	31.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	0	31.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,245.00000	1,250	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		1.00000	1	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		288.00000	280	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		43.00000	30	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		0.00000	0	49.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,755.00000	4,750	49.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	56.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,755.00000	6,750	56.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,755.00000	8,750	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,495.00000	3,500	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.40	Call			2,495.00000	2,500	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			514.00000	512	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			19.00000	12	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	55.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,505.00000	6,500	55.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,505.00000	8,500	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,695.00000	3,700	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,695.00000	2,700	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,695.00000	1,700	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			705.00000	706	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			11.00000	6	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	47.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,305.00000	4,300	47.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	55.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,305.00000	6,300	55.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,305.00000	8,300	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			3,845.00000	3,850	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			2,845.00000	2,850	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			1,845.00000	1,850	34.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	34.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			852.00000	854	30.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			7.00000	4	30.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	46.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			4,155.00000	4,150	46.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	54.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			6,155.00000	6,150	54.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			8,155.00000	8,150	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,445.00000	2,450	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,445.00000	1,450	33.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	33.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	48.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,555.00000	4,550	48.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	55.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,555.00000	6,550	55.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	59.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.45	Put		8,555.00000	8,550	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Call		3,995.00000	4,000	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Put		0.00000	0	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Call		1,995.00000	2,000	34.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	34.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Call		1,000.00000	1,003	32.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Put		5.00000	3	32.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Call		0.00000	0	45.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Put		4,005.00000	4,000	45.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Call		0.00000	0	59.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Put		8,005.00000	8,000	59.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.08410	11.08120		16.51	243,850.20	22	15,153.00
€ / R On 14/12/2009 Currency Future	11.10	Call		382.00000	371	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		400.00000	387	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		131.00000	123	20.49	246,000.00	2	13,484.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,250.00000	1,239	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		18.00000	16	26.92	32,000.00	2	12,549.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,536.00000	3,532	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		327.00000	316	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		496.00000	482	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		281.00000	270	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		600.00000	586	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		295.00000	285	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		564.00000	551	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		102.00000	95	21.57	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,520.00000	1,511	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		254.00000	244	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		673.00000	659	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		209.00000	199	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		827.00000	815	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		230.00000	220	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		749.00000	736	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		199.00000	189	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		868.00000	855	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		189.00000	180	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		908.00000	896	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		219.00000	209	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		788.00000	775	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		172.00000	163	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		991.00000	979	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		267.00000	256	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		636.00000	622	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		344.00000	333	16.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		463.00000	449	16.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		181.00000	171	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Put		949.00000	937	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		311.00000	300	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		530.00000	516	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		242.00000	231	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		711.00000	697	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		157.00000	148	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,076.00000	1,064	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		150.00000	141	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,119.00000	1,107	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		143.00000	135	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,162.00000	1,151	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		164.00000	155	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,033.00000	1,021	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		137.00000	129	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,206.00000	1,195	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		125.00000	118	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,294.00000	1,284	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		97.00000	91	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,566.00000	1,557	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		106.00000	99	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,475.00000	1,465	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		110.00000	103	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,429.00000	1,419	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		90.00000	84	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,659.00000	1,650	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		87.00000	80	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,705.00000	1,696	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		83.00000	77	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,752.00000	1,743	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		80.00000	74	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,799.00000	1,790	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		69.00000	64	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,988.00000	1,980	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		59.00000	54	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,178.00000	2,170	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		49.00000	45	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,368.00000	2,361	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		54.00000	49	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,272.00000	2,265	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		51.00000	47	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,320.00000	2,313	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		51.00000	47	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,320.00000	2,313	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		39.00000	36	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,608.00000	2,602	24.91	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	13.70	Call			37.00000	34	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,656.00000	2,650	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			41.00000	37	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,560.00000	2,553	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			43.00000	39	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,511.00000	2,505	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			45.00000	41	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,463.00000	2,457	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			43.00000	39	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,511.00000	2,505	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			47.00000	43	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,415.00000	2,409	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			33.00000	30	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,802.00000	2,796	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			56.00000	52	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,225.00000	2,217	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			15.00000	13	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,783.00000	3,779	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			36.00000	33	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,705.00000	2,699	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			30.00000	27	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,899.00000	2,893	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			28.00000	25	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,996.00000	2,991	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			25.00000	23	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,094.00000	3,089	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			23.00000	21	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,192.00000	3,187	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			54.00000	49	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,272.00000	2,265	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			49.00000	45	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,368.00000	2,361	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			34.00000	31	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,753.00000	2,747	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			31.00000	29	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,850.00000	2,845	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			29.00000	26	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,948.00000	2,942	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			67.00000	62	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,036.00000	2,028	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			62.00000	57	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,130.00000	2,123	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			39.00000	36	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,608.00000	2,602	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			62.00000	57	23.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put		2,130.00000	2,123	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		33.00000	30	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,802.00000	2,796	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		64.00000	59	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,083.00000	2,075	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		34.00000	31	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,753.00000	2,747	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		31.00000	29	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,850.00000	2,845	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		26.00000	24	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,045.00000	3,040	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		28.00000	25	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,996.00000	2,991	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		72.00000	66	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,941.00000	1,932	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		74.00000	69	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,893.00000	1,885	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		64.00000	59	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,083.00000	2,075	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		41.00000	37	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,560.00000	2,553	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		74.00000	69	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,893.00000	1,885	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		77.00000	71	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,846.00000	1,837	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		67.00000	62	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,036.00000	2,028	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		94.00000	87	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,612.00000	1,603	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		115.00000	108	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,384.00000	1,374	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		90.00000	84	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,659.00000	1,650	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		120.00000	113	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,339.00000	1,328	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		110.00000	103	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,429.00000	1,419	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		94.00000	87	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,612.00000	1,603	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		625.00000	616	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		194.00000	181	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		362.00000	351	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		431.00000	417	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		17.00000	15	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,586.00000	3,581	27.03	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	10.45	Call			761.00000	753	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			130.00000	119	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			453.00000	442	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			322.00000	308	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			16.00000	14	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,685.00000	3,680	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,562.00000	1,562	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			31.00000	28	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			404.00000	393	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			373.00000	359	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			9.00000	8	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,478.00000	4,474	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	4	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,973.00000	5,970	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	35.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,471.00000	7,468	35.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,855.00000	1,855	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			23.00000	21	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			563.00000	553	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			232.00000	219	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			11.00000	10	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,180.00000	4,176	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			5.00000	4	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,674.00000	5,670	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	34.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,171.00000	7,168	34.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			131.00000	123	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,250.00000	1,239	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,002.00000	2,003	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			21.00000	19	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			657.00000	648	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			176.00000	164	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			12.00000	11	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,031.00000	4,027	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	5	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,524.00000	5,521	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	2	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,021.00000	7,018	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,285.00000	3,286	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			4.00000	1	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,295.00000	2,297	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			14.00000	13	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,321.00000	1,319	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			40.00000	35	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			534.00000	524	16.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.80	Put		253.00000	240	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		15.00000	14	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,734.00000	3,730	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		8.00000	7	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,727.00000	4,723	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,385.00000	3,385	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		4.00000	1	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,394.00000	2,395	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		12.00000	11	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,417.00000	1,416	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		36.00000	32	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		593.00000	584	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		212.00000	200	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		16.00000	15	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,635.00000	3,631	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		8.00000	8	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,627.00000	4,624	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,435.00000	3,435	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	1	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,443.00000	2,444	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		12.00000	10	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,465.00000	1,465	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		34.00000	31	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		9.00000	8	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,578.00000	4,574	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,186.00000	3,186	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		5.00000	2	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,197.00000	2,198	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		16.00000	14	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,226.00000	1,223	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		44.00000	39	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		479.00000	468	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		298.00000	284	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		14.00000	13	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,833.00000	3,829	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		8.00000	7	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,826.00000	4,823	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,086.00000	3,087	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		5.00000	3	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,099.00000	2,101	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		18.00000	16	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,131.00000	1,128	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		49.00000	43	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		428.00000	417	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		347.00000	333	16.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Call		13.00000	12	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,932.00000	3,928	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		7.00000	6	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,926.00000	4,922	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,987.00000	2,989	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		6.00000	5	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,036.00000	1,033	15.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		55.00000	48	15.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		7.00000	6	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,026.00000	5,022	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,037.00000	3,038	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	4	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,050.00000	2,052	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		19.00000	18	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,083.00000	1,080	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		52.00000	46	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		13.00000	11	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,981.00000	3,977	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		7.00000	6	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,976.00000	4,972	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,235.00000	3,236	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	2	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,246.00000	2,248	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		15.00000	13	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,273.00000	1,271	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		42.00000	37	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		506.00000	496	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		275.00000	261	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		8.00000	7	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,777.00000	4,773	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,335.00000	3,335	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	1	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,344.00000	2,346	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		13.00000	12	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,369.00000	1,368	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		38.00000	34	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		8.00000	7	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,677.00000	4,673	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,484.00000	3,485	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	1	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,492.00000	2,494	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		11.00000	10	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,514.00000	1,513	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		33.00000	29	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		9.00000	8	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Put		4,528.00000	4,524	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,484.00000	3,485	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	1	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,584.00000	3,584	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	0	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,591.00000	2,593	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		10.00000	8	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,611.00000	1,611	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		30.00000	27	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		725.00000	717	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		144.00000	133	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		19.00000	17	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,438.00000	3,433	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		10.00000	9	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,428.00000	4,424	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,783.00000	3,784	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	0	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,789.00000	2,791	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		7.00000	6	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,806.00000	1,806	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		25.00000	22	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		873.00000	867	15.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		92.00000	83	15.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		22.00000	20	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,241.00000	3,236	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		11.00000	10	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,230.00000	4,226	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,883.00000	3,884	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		2.00000	0	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,888.00000	2,890	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	6	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,904.00000	1,904	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		22.00000	20	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		953.00000	948	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		72.00000	64	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		24.00000	22	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,143.00000	3,138	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		11.00000	10	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,130.00000	4,126	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		4.00000	4	32.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,123.00000	6,119	32.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,120.00000	8,117	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		4.00000	3	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,223.00000	6,219	32.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,220.00000	8,217	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,684.00000	3,684	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			3.00000	0	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,690.00000	2,691	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			8.00000	7	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,708.00000	1,708	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			27.00000	24	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			797.00000	790	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			116.00000	106	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			10.00000	9	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,329.00000	4,325	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			4.00000	3	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,322.00000	6,319	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,320.00000	8,317	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	3	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,422.00000	6,419	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,420.00000	8,417	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	3	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,572.00000	6,569	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,570.00000	8,567	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	3	33.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,672.00000	6,669	33.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,670.00000	8,667	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	2	33.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,822.00000	6,818	33.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,820.00000	8,817	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	2	33.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,772.00000	6,768	33.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,770.00000	8,767	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	3	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,522.00000	6,519	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,520.00000	8,517	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,833.00000	3,834	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			2.00000	0	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,838.00000	2,840	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			7.00000	6	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			913.00000	907	15.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Put			82.00000	73	15.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			4.00000	3	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,173.00000	6,169	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,170.00000	8,167	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,734.00000	3,734	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	0	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,739.00000	2,741	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			8.00000	7	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,757.00000	1,757	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			26.00000	23	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			835.00000	828	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			104.00000	94	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			10.00000	9	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,279.00000	4,275	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			4.00000	3	33.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,273.00000	6,269	33.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,270.00000	8,267	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,634.00000	3,634	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			3.00000	0	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,640.00000	2,642	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			9.00000	8	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,659.00000	1,659	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			28.00000	25	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			10.00000	9	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,379.00000	4,375	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			4.00000	3	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,372.00000	6,369	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,370.00000	8,367	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	3	33.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,722.00000	6,718	33.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,720.00000	8,717	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	3	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,622.00000	6,619	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,620.00000	8,617	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,983.00000	3,984	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			2.00000	0	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	4	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,023.00000	6,020	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,020.00000	8,017	36.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future			11.26500	11.26360		17.56	22,530.00	2	2,012.00
€ / R On 15/03/2010 Currency Future	11.25	Call		577.00000	575	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		563.00000	560	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		505.00000	503	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		691.00000	688	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		473.00000	470	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		759.00000	755	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		458.00000	455	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		794.00000	790	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		489.00000	486	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		725.00000	721	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		429.00000	427	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		866.00000	862	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		390.00000	388	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		977.00000	973	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		403.00000	400	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		939.00000	935	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		378.00000	376	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		1,015.00000	1,011	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		367.00000	364	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,053.00000	1,049	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		356.00000	353	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,092.00000	1,088	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		335.00000	332	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,171.00000	1,167	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		252.00000	249	21.38	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,588.00000	1,584	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		694.00000	692	17.20	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		430.00000	427	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		522.00000	520	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		658.00000	655	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		345.00000	343	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,132.00000	1,128	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		429.00000	427	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		866.00000	862	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		540.00000	537	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		626.00000	622	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		416.00000	413	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		902.00000	898	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		325.00000	323	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,211.00000	1,208	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		316.00000	313	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,252.00000	1,248	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		306.00000	304	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,293.00000	1,289	20.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call		3,034.00000	3,035	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		20.00000	20	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,055.00000	2,056	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		41.00000	41	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,162.00000	1,161	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		149.00000	146	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		181.00000	179	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,168.00000	2,164	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		108.00000	106	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,095.00000	3,091	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		70.00000	69	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,057.00000	4,054	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		33.00000	32	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,019.00000	5,017	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,083.00000	3,084	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		19.00000	19	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,103.00000	2,104	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		40.00000	39	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,204.00000	1,203	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		140.00000	138	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		599.00000	597	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		535.00000	532	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		186.00000	183	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,122.00000	2,118	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		111.00000	109	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,047.00000	3,044	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		72.00000	70	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,008.00000	4,005	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		34.00000	33	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,971.00000	4,968	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,181.00000	3,182	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		17.00000	17	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,201.00000	2,201	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		37.00000	36	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,288.00000	1,287	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		124.00000	122	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		645.00000	643	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		481.00000	478	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		195.00000	192	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,031.00000	2,027	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		116.00000	114	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,953.00000	2,949	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		75.00000	73	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,911.00000	3,908	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		37.00000	36	27.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.10	Put			4,873.00000	4,871	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,230.00000	3,231	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			16.00000	16	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,249.00000	2,250	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			36.00000	35	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,330.00000	1,330	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			117.00000	115	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			669.00000	667	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			456.00000	452	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			199.00000	197	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,986.00000	1,982	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			119.00000	117	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,906.00000	2,902	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			76.00000	75	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,863.00000	3,860	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			38.00000	38	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,825.00000	4,823	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,132.00000	3,133	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			18.00000	18	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,152.00000	2,153	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			38.00000	38	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,245.00000	1,245	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			132.00000	130	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			621.00000	619	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			508.00000	504	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			190.00000	188	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,076.00000	2,073	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			113.00000	112	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			3,000.00000	2,997	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			73.00000	72	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,960.00000	3,957	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			36.00000	35	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,922.00000	4,920	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,378.00000	3,379	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			14.00000	14	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,396.00000	2,396	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			32.00000	31	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,460.00000	1,460	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			97.00000	95	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			746.00000	744	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			383.00000	379	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			215.00000	213	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,851.00000	1,848	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			128.00000	126	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,765.00000	2,761	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	14.90	Call		81.00000	79	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,717.00000	3,714	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		43.00000	42	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,679.00000	4,677	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,476.00000	3,477	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		13.00000	12	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,493.00000	2,494	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	29	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,549.00000	1,549	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		85.00000	84	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		801.00000	800	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		338.00000	335	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		226.00000	224	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,763.00000	1,759	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		135.00000	133	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,671.00000	2,668	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		84.00000	83	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,621.00000	3,618	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		47.00000	46	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,583.00000	4,581	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,427.00000	3,428	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	13	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,444.00000	2,445	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		31.00000	30	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,505.00000	1,505	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		91.00000	90	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		773.00000	772	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		360.00000	357	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		220.00000	218	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,807.00000	1,803	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		132.00000	130	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,718.00000	2,715	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		83.00000	81	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,669.00000	3,666	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		45.00000	44	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,631.00000	4,629	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,279.00000	3,280	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		16.00000	15	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,298.00000	2,299	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		34.00000	34	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,373.00000	1,373	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		110.00000	108	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		204.00000	202	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,941.00000	1,937	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		122.00000	120	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.00	Put		2,859.00000	2,855	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		78.00000	76	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,814.00000	3,811	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		40.00000	39	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,776.00000	4,774	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,328.00000	3,330	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		15.00000	15	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,347.00000	2,348	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		33.00000	33	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,417.00000	1,417	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		103.00000	102	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		720.00000	718	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		406.00000	403	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		210.00000	207	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,896.00000	1,892	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		125.00000	123	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,812.00000	2,808	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		79.00000	78	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,766.00000	3,763	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		41.00000	41	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,728.00000	4,726	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,526.00000	3,527	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		12.00000	12	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,542.00000	2,543	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		29.00000	28	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,594.00000	1,594	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		80.00000	79	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		830.00000	829	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		317.00000	314	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		232.00000	230	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,719.00000	1,715	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		139.00000	137	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,625.00000	2,622	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		86.00000	85	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,573.00000	3,570	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		48.00000	47	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,535.00000	4,532	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,575.00000	3,576	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		12.00000	11	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,591.00000	2,592	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		28.00000	27	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,639.00000	1,639	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		75.00000	74	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		860.00000	858	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		296.00000	293	16.78	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 15/03/2010 Currency Future	12.70	Call		238.00000	236	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,675.00000	1,671	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		142.00000	140	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,579.00000	2,575	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		88.00000	87	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,525.00000	3,522	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		50.00000	49	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,487.00000	4,484	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,773.00000	3,774	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		9.00000	9	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,788.00000	2,789	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		24.00000	24	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,821.00000	1,822	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		58.00000	57	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		986.00000	985	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		223.00000	220	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		266.00000	263	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,502.00000	1,498	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		158.00000	156	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,394.00000	2,391	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		96.00000	95	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,333.00000	3,330	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		58.00000	57	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,295.00000	4,292	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,922.00000	3,923	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		8.00000	8	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,935.00000	2,936	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	21	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,961.00000	1,962	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		47.00000	47	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,090.00000	1,089	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		176.00000	174	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		289.00000	287	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,376.00000	1,372	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		171.00000	169	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,258.00000	2,254	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		103.00000	102	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,190.00000	3,187	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		65.00000	64	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,152.00000	4,149	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		14.00000	14	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,101.00000	6,099	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		8.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,094.00000	8,092	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		14.00000	13	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.50	Put		6,250.00000	6,248	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		7.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,243.00000	8,242	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,674.00000	3,675	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	10	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,689.00000	2,690	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		26.00000	25	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,730.00000	1,730	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		66.00000	65	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		922.00000	920	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		258.00000	255	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		150.00000	148	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,486.00000	2,483	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		54.00000	53	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,391.00000	4,388	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		13.00000	13	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,349.00000	6,348	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,343.00000	8,341	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		13.00000	12	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,449.00000	6,447	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,442.00000	8,441	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,427.00000	3,428	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	13	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		12.00000	12	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,598.00000	6,597	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,592.00000	8,590	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		12.00000	11	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,698.00000	6,696	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,691.00000	8,690	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		11.00000	11	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,848.00000	6,846	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		5.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,841.00000	8,839	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		11.00000	11	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,798.00000	6,796	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,791.00000	8,790	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		12.00000	12	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,549.00000	6,547	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		6.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,542.00000	8,540	30.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.45	Call		3,822.00000	3,824	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		9.00000	9	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,837.00000	2,838	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		23.00000	23	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,868.00000	1,868	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		54.00000	53	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,020.00000	1,019	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		206.00000	204	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		162.00000	160	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,349.00000	2,345	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		61.00000	59	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,247.00000	4,244	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		14.00000	14	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,200.00000	6,199	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		7.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,194.00000	8,192	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,872.00000	3,873	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		8.00000	8	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,886.00000	2,887	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		22.00000	22	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,914.00000	1,915	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		51.00000	50	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,054.00000	1,053	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		191.00000	188	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		167.00000	165	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,303.00000	2,300	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		63.00000	62	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,199.00000	4,197	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		14.00000	14	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,150.00000	6,149	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		7.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,144.00000	8,142	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,723.00000	3,725	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		10.00000	10	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,738.00000	2,739	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		25.00000	24	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,775.00000	1,776	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		62.00000	61	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		954.00000	952	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		240.00000	237	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		154.00000	152	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,440.00000	2,437	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		56.00000	55	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,343.00000	4,340	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		13.00000	13	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.55	Put			6,300.00000	6,298	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			7.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,293.00000	8,292	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			12.00000	12	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,499.00000	6,497	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,492.00000	8,491	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			11.00000	11	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,748.00000	6,746	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,741.00000	8,740	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			12.00000	12	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,648.00000	6,647	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			5.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,642.00000	8,640	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,625.00000	3,626	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			11.00000	11	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,640.00000	2,641	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			27.00000	26	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,684.00000	1,684	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			70.00000	69	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			890.00000	889	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			277.00000	274	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			443.00000	441	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			830.00000	826	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			146.00000	144	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,532.00000	2,529	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			52.00000	51	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,439.00000	4,436	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			13.00000	13	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,399.00000	6,398	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			6.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,393.00000	8,391	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,021.00000	4,022	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			7.00000	7	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			15.00000	15	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,001.00000	6,000	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			8.00000	8	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,995.00000	7,993	30.64	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.77600		249.47900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			301.93200		300.77800		0.00	0.00	0	750.00
ALBI On 04/02/2010 Index Future			307.46500		306.29200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 05/11/2009 Index Future			128.58400		128.29000		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.94100		130.64100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			303.65700		302.52250		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			309.22200		308.06850		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.40500		362.40500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.30048		7.34404		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.33000		8.38600		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.90600		7.98400		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.18200		8.23900		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.39800		8.46000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.32800		8.39500		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.30800		8.37700		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.84800		6.86000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.84500		6.86600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.90400		6.95900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.26200		7.26300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.45800		7.51800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.41300		7.43800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.61900		7.64000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.15700		8.21500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.26900		8.33100		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.26400		8.33300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.30300		8.37500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.00300		7.01200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 30/10/2009 jRod			6.96500		6.98300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.05000		7.09200		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.12900		7.16000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			292.42600		291.17900		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			297.78500		296.51700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.34700		7.40600		0.93	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			5.00000	6	0.89	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			732.00000	685	0.89	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.35000		7.39500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			835.00000	883	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			211.00000	179	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.10500		8.15800		7.00	17,750.33	140	6,873.00
R157 On 05/11/2009 Bond Future	7.50	Call			324.00000	351	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,857.00000	3,603	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.17200		8.21800		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,244.00000	1,305	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,638.00000	3,466	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.21800		8.23500		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,312.00000	3,345	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,036.00000	1,987	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.23000		8.20800		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,441.00000	4,363	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,956.00000	1,980	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.66300		8.72500		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,862.00000	3,128	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,617.00000	2,271	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,255.00000	4,609	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,600.00000	1,343	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			97.00000	107	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,127.00000	12,525	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			238.00000	263	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,439.00000	9,853	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.70400		8.76300		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,297.00000	2,457	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,439.00000	7,024	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.73700		8.78200		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,381.00000	6,605	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,315.00000	4,106	13.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/08/2010 Bond Future			8.75500	8.78400		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		8,347.00000	8,499	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,032.00000	3,908	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.16800	8.22100		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		200.00000	217	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,256.00000	3,053	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.22600	8.27100		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		592.00000	623	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		3,723.00000	3,575	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.26700	8.28200		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,489.00000	2,510	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,662.00000	1,626	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.27600	8.25000		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,851.00000	3,776	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,163.00000	1,183	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.58800	8.64000		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		154.00000	161	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,733.00000	6,452	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.65100	8.69800		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,580.00000	1,648	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,312.00000	4,126	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.69800	8.72400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		4,101.00000	4,161	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,664.00000	2,587	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.72100	8.72000		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,411.00000	5,391	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,740.00000	2,725	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.59200	8.64400		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call		164.00000	172	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,429.00000	7,121	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.64600	8.69300		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,747.00000	1,822	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		4,728.00000	4,523	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.68800	8.71700		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,538.00000	4,615	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,912.00000	2,821	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.71100	8.71600		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,650.00000	5,651	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,670.00000	2,642	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.21500	8.26800		5.75	0.00	0	1,121.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/11/2009 Bond Future	7.50	Call			151.00000	163	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,820.00000	2,651	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.28400		8.32900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			471.00000	494	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,203.00000	3,081	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.34100		8.35000		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,382.00000	2,389	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,166.00000	1,145	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.36100		8.32000		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,917.00000	2,830	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			978.00000	1,010	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.72000		8.77200		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			117.00000	122	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,472.00000	8,153	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.77300		8.82000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,652.00000	1,723	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,209.00000	4,993	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.81800		8.84800		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,128.00000	5,217	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,764.00000	2,674	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.84500		8.85400		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,232.00000	6,249	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,531.00000	2,496	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.72900		8.78100		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			146.00000	156	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,109.00000	6,784	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.77900		8.82700		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,945.00000	2,042	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,043.00000	3,836	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.81800		8.85100		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,886.00000	4,995	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,449.00000	2,352	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.84100		8.85400		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,366.00000	6,403	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,512.00000	2,468	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.18800		8.26000		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,548.00000	7,076	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			444.00000	334	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			364.00000	420	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,546.00000	6,963	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			57.00000	66	17.98	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Put			12,547.00000	11,918	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			155.00000	179	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,929.00000	9,314	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,580.00000	12,200	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			51.00000	33	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.20900		8.27900		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,244.00000	1,370	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,578.00000	8,086	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,334.00000	13,899	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			325.00000	273	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.22200		8.28200		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,584.00000	5,873	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,714.00000	3,476	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.22400		8.27200		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,641.00000	7,893	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,632.00000	3,464	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			299.81900		298.69800		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			305.31300		304.17300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.50860		6.46760		17.84	0.00	0	240,959.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			81.00000	101	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			64.00000	42	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			60.00000	68	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			92.00000	60	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			43.00000	49	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			126.00000	90	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			31.00000	35	19.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			164.00000	126	19.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			43.00000	49	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			126.00000	90	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			22.00000	24	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			205.00000	166	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			16.00000	17	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			248.00000	209	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			8.00000	9	23.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			340.00000	300	23.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			11.00000	12	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			294.00000	254	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			8.00000	9	23.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			340.00000	300	23.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			22.00000	24	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			205.00000	166	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			115.00000	138	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
ZAAD On 14/09/2009 Currency Future	6.40	Put		47.00000	30	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		115.00000	138	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		47.00000	30	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		193.00000	223	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		26.00000	14	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		152.00000	179	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		35.00000	21	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		81.00000	101	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		64.00000	42	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		193.00000	223	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		26.00000	14	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		31.00000	35	19.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		164.00000	126	19.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		237.00000	269	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		19.00000	10	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		282.00000	316	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		14.00000	7	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		16.00000	17	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		248.00000	209	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		4.00000	5	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		436.00000	396	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		2.00000	2	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		534.00000	494	27.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		4.00000	5	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		436.00000	396	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		6.00000	6	24.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		388.00000	348	24.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		3.00000	3	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		485.00000	445	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		1.00000	2	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		584.00000	543	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		3.00000	3	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		485.00000	445	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		1.00000	2	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		584.00000	543	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		1.00000	1	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		683.00000	642	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		1.00000	1	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		633.00000	593	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		1.00000	1	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		633.00000	593	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		1.00000	1	30.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		733.00000	692	30.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	1	32.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		833.00000	792	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Call		1.00000	1	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		683.00000	642	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		0.00000	1	31.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		783.00000	742	31.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	1	32.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		833.00000	792	32.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	34.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		933.00000	892	34.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		1.00000	1	30.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		733.00000	692	30.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	34.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		933.00000	892	34.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		0.00000	0	36.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,033.00000	992	36.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		0.00000	0	33.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		883.00000	842	33.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		0.00000	0	35.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		983.00000	942	35.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		0.00000	0	37.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,082.00000	1,042	37.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		282.00000	316	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		14.00000	7	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,718.00000	5,759	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,218.00000	4,259	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,718.00000	2,759	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,218.00000	1,259	36.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	36.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		0.00000	0	49.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,782.00000	1,741	49.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	61.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,282.00000	3,241	61.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	69.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,782.00000	4,741	69.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	77.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,282.00000	6,241	77.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,918.00000	5,959	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,418.00000	4,459	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,918.00000	2,959	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,418.00000	1,459	34.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	34.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		0.00000	0	46.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,582.00000	1,541	46.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	60.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,082.00000	3,041	60.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	68.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,582.00000	4,541	68.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	77.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,082.00000	6,041	77.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,968.00000	6,009	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,468.00000	4,509	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,968.00000	3,009	29.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	29.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,468.00000	1,509	34.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	34.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		0.00000	0	45.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,532.00000	1,491	45.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	60.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,032.00000	2,991	60.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	68.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,532.00000	4,491	68.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	76.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,032.00000	5,991	76.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		424.00000	461	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		6.00000	2	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		328.00000	363	25.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		11.00000	5	25.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		669.00000	709	32.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		2.00000	0	32.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		570.00000	609	30.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		3.00000	1	30.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		472.00000	510	28.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		5.00000	2	28.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		376.00000	412	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		8.00000	3	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		620.00000	659	31.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		2.00000	1	31.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		521.00000	560	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		4.00000	1	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		376.00000	412	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		8.00000	3	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		521.00000	560	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		4.00000	1	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
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,168.00000	4,209	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,168.00000	3,209	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,168.00000	2,209	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,168.00000	1,209	37.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	37.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			0.00000	0	50.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,832.00000	1,791	50.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	64.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,832.00000	3,791	64.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	75.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,832.00000	5,791	75.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	77.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,832.00000	7,791	77.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,118.00000	4,159	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,118.00000	3,159	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,118.00000	2,159	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,118.00000	1,159	37.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	37.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			0.00000	0	51.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,882.00000	1,841	51.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	64.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,882.00000	3,841	64.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	76.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,882.00000	5,841	76.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	77.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,882.00000	7,841	77.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,068.00000	4,109	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,068.00000	3,109	29.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	29.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,068.00000	2,109	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,068.00000	1,109	38.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			0.00000	0	38.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			0.00000	0	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,932.00000	1,891	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	64.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,932.00000	3,891	64.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	76.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,932.00000	5,891	76.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	77.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,932.00000	7,891	77.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,018.00000	4,059	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,018.00000	3,059	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,018.00000	2,059	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,018.00000	1,059	38.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		0.00000	0	38.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		0.00000	0	53.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,982.00000	1,941	53.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	65.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,982.00000	3,941	65.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	76.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,982.00000	5,941	76.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	77.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,982.00000	7,941	77.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	65.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,982.00000	3,941	65.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	76.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,982.00000	5,941	76.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	77.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,982.00000	7,941	77.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		3,968.00000	4,009	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	34.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		1,968.00000	2,009	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		968.00000	1,009	38.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		0.00000	0	38.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		0.00000	0	54.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		2,032.00000	1,991	54.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	65.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		4,032.00000	3,991	65.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		8,032.00000	7,991	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,918.00000	3,959	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,918.00000	1,959	29.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	29.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		918.00000	959	37.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		1.00000	0	37.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		0.00000	0	54.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,082.00000	2,041	54.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	65.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,082.00000	4,041	65.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,082.00000	8,041	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,868.00000	3,909	34.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	34.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,868.00000	2,909	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,868.00000	1,909	30.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	30.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			868.00000	909	36.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			1.00000	0	36.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,132.00000	2,091	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	66.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,132.00000	4,091	66.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	77.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,132.00000	6,091	77.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,132.00000	8,091	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,768.00000	3,809	33.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	33.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,768.00000	2,809	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,768.00000	1,809	31.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	31.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			769.00000	809	34.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			1.00000	0	34.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	55.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,232.00000	2,191	55.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	66.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,232.00000	4,191	66.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	77.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,232.00000	6,191	77.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,232.00000	8,191	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,668.00000	3,709	33.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	33.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,668.00000	2,709	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,668.00000	1,709	32.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	32.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	56.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,332.00000	2,291	56.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	67.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,332.00000	4,291	67.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	77.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,332.00000	6,291	77.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,332.00000	8,291	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,718.00000	3,759	33.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	33.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,718.00000	1,759	31.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	31.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		719.00000	759	33.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		1.00000	0	33.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	55.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,282.00000	2,241	55.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	66.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,282.00000	4,241	66.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,282.00000	8,241	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,818.00000	3,859	34.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	34.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,818.00000	2,859	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,818.00000	1,859	30.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	30.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		818.00000	859	35.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		1.00000	0	35.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	55.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,182.00000	2,141	55.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	66.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,182.00000	4,141	66.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	77.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,182.00000	6,141	77.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	77.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,182.00000	8,141	77.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.56870	6.52890		17.41	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		230.00000	245	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		251.00000	227	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		230.00000	245	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		251.00000	227	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		210.00000	224	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		282.00000	256	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		192.00000	205	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		313.00000	286	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		192.00000	205	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		313.00000	286	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		160.00000	171	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.75	Put		381.00000	352	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		176.00000	187	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		347.00000	318	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		133.00000	142	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		454.00000	423	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		133.00000	142	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		454.00000	423	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		146.00000	156	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		417.00000	387	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		146.00000	156	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		417.00000	387	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		122.00000	130	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		493.00000	461	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		279.00000	302	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		200.00000	183	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		279.00000	302	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		200.00000	183	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		309.00000	332	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		180.00000	164	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		309.00000	332	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		180.00000	164	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		252.00000	273	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		223.00000	204	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		339.00000	364	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		161.00000	146	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		176.00000	187	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		347.00000	318	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		372.00000	398	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		143.00000	129	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		372.00000	398	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		143.00000	129	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		406.00000	433	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		127.00000	114	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		122.00000	130	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		493.00000	461	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		101.00000	108	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		572.00000	539	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		84.00000	90	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		656.00000	621	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		70.00000	75	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		742.00000	706	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		59.00000	62	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		830.00000	794	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		111.00000	118	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		532.00000	499	19.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call			92.00000	98	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			614.00000	579	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			77.00000	82	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			698.00000	663	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			111.00000	118	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			532.00000	499	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			77.00000	82	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			698.00000	663	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			64.00000	68	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			786.00000	750	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			92.00000	98	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			614.00000	579	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,679.00000	5,719	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,179.00000	4,219	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,679.00000	2,719	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,189.00000	1,228	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			10.00000	9	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			11.00000	12	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,833.00000	1,793	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	2	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,323.00000	3,284	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,822.00000	4,782	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	40.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,321.00000	6,282	40.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,929.00000	5,969	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,429.00000	4,469	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,929.00000	2,969	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,435.00000	1,474	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	5	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			16.00000	17	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,587.00000	1,548	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			3.00000	3	29.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,074.00000	3,034	29.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			1.00000	1	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,572.00000	4,532	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	39.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,072.00000	6,032	39.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			5,979.00000	6,019	38.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,479.00000	4,519	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,979.00000	3,019	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,484.00000	1,523	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		17.00000	18	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,538.00000	1,499	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		3.00000	3	29.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,024.00000	2,984	29.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,522.00000	4,482	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	39.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,022.00000	5,982	39.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		516.00000	546	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		87.00000	77	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		441.00000	469	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		112.00000	101	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		679.00000	712	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		50.00000	43	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		595.00000	627	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		66.00000	58	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		478.00000	507	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		99.00000	88	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		441.00000	469	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		112.00000	101	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		555.00000	586	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		76.00000	67	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		339.00000	364	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		161.00000	146	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		636.00000	669	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		57.00000	50	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,179.00000	3,219	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,179.00000	2,219	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,823.00000	3,783	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	39.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,822.00000	5,782	39.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,821.00000	7,782	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,079.00000	4,119	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	38.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,079.00000	3,119	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,080.00000	2,120	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,091.00000	1,130	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	11	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		10.00000	10	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,931.00000	1,892	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,923.00000	3,883	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	39.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,922.00000	5,882	39.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	45.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,921.00000	7,882	45.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,029.00000	4,069	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,029.00000	3,069	33.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	33.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,031.00000	2,070	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		2.00000	1	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,042.00000	1,081	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		14.00000	12	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		9.00000	10	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,980.00000	1,941	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		2.00000	1	33.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,973.00000	3,933	33.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	39.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,972.00000	5,932	39.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	46.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,971.00000	7,932	46.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,979.00000	4,019	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,981.00000	2,020	28.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	28.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		995.00000	1,032	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		16.00000	14	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		9.00000	9	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,030.00000	1,990	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	1	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,023.00000	3,983	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,021.00000	7,982	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,929.00000	3,969	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,931.00000	1,970	27.93	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	4.60	Put		2.00000	2	27.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		948.00000	985	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		19.00000	16	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		8.00000	9	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,079.00000	2,040	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	33.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,072.00000	4,033	33.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,071.00000	8,032	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,879.00000	3,919	37.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	37.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,879.00000	2,919	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,881.00000	1,921	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		902.00000	938	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		23.00000	19	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		8.00000	8	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,129.00000	2,089	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,122.00000	4,083	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	40.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,122.00000	6,082	40.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,121.00000	8,082	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,129.00000	4,169	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,129.00000	3,169	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,130.00000	2,170	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,140.00000	1,178	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		11.00000	10	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		11.00000	11	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,882.00000	1,842	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	2	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,873.00000	3,833	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	39.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,872.00000	5,832	39.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	45.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,871.00000	7,832	45.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,829.00000	3,869	37.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	37.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,829.00000	2,869	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,831.00000	1,871	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			2.00000	2	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			856.00000	892	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			27.00000	23	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			7.00000	7	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,178.00000	2,139	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			1.00000	1	34.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,172.00000	4,133	34.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	40.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,172.00000	6,132	40.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,171.00000	8,132	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,779.00000	3,819	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,779.00000	2,819	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,782.00000	1,821	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	2	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			810.00000	846	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			31.00000	27	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			7.00000	7	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,228.00000	2,188	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			1.00000	1	34.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,222.00000	4,183	34.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	40.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,221.00000	6,182	40.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,221.00000	8,182	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,629.00000	3,669	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,629.00000	2,669	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,633.00000	1,672	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	3	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			6.00000	6	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,377.00000	2,337	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			1.00000	1	34.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,372.00000	4,332	34.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	40.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,371.00000	6,332	40.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,371.00000	8,331	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,729.00000	3,769	36.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	36.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,729.00000	2,769	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,732.00000	1,771	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		766.00000	800	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		37.00000	32	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		6.00000	7	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,278.00000	2,238	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,272.00000	4,232	34.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	40.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,271.00000	6,232	40.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,271.00000	8,232	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,679.00000	3,719	36.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	36.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,682.00000	1,722	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		722.00000	756	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		43.00000	37	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		6.00000	6	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,327.00000	2,288	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,322.00000	4,282	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	46.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,321.00000	8,282	46.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.61670	6.57820		17.98	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		335.00000	349	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		357.00000	333	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		335.00000	349	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		357.00000	333	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		317.00000	330	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		388.00000	363	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		299.00000	311	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		421.00000	395	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		299.00000	311	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		421.00000	395	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		267.00000	278	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		489.00000	461	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		283.00000	294	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		454.00000	427	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		267.00000	278	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		489.00000	461	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		239.00000	248	19.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		561.00000	531	19.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		253.00000	262	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.85	Put			524.00000	496	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			226.00000	235	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			598.00000	568	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			355.00000	372	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			327.00000	306	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			379.00000	397	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			300.00000	280	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			403.00000	422	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			275.00000	256	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			429.00000	449	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			251.00000	232	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			485.00000	506	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			206.00000	190	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			214.00000	222	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			636.00000	605	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			192.00000	199	20.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			714.00000	682	20.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			545.00000	569	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			167.00000	152	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			577.00000	602	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			149.00000	135	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			514.00000	537	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			186.00000	170	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			456.00000	477	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			228.00000	210	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			645.00000	672	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			117.00000	105	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			681.00000	709	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			103.00000	92	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			611.00000	636	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			133.00000	120	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			545.00000	569	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			167.00000	152	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			485.00000	506	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			206.00000	190	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,178.00000	4,217	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,179.00000	3,217	31.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	31.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,183.00000	2,221	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			5.00000	5	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,198.00000	1,235	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			20.00000	19	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			61.00000	62	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,883.00000	1,845	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.40	Call			7.00000	7	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,829.00000	3,790	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	2	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,824.00000	5,785	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	35.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,823.00000	7,784	35.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,078.00000	4,117	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,079.00000	3,117	31.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	31.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,084.00000	2,122	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	5	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,101.00000	1,138	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			23.00000	22	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			57.00000	58	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,979.00000	1,941	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			6.00000	6	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,928.00000	3,890	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	2	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,924.00000	5,885	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,923.00000	7,884	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,028.00000	4,067	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,029.00000	3,068	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,035.00000	2,073	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,053.00000	1,090	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			24.00000	23	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			55.00000	56	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			2,027.00000	1,989	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			6.00000	6	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,978.00000	3,939	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			2.00000	2	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,974.00000	5,935	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	35.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,973.00000	7,934	35.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			3,978.00000	4,017	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			2,979.00000	3,018	31.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	31.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			1,985.00000	2,023	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			7.00000	6	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,008.00000	1,042	16.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put			29.00000	25	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			52.00000	54	26.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,074.00000	2,037	26.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			6.00000	6	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			4,028.00000	3,989	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	2	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			6,024.00000	5,985	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			8,023.00000	7,984	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,008.00000	1,042	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			29.00000	25	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,878.00000	3,917	33.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,880.00000	2,918	30.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	30.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,886.00000	1,924	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			8.00000	7	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			920.00000	953	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			42.00000	36	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			46.00000	48	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,168.00000	2,132	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			5.00000	5	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,127.00000	4,089	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			2.00000	2	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,124.00000	6,085	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,122.00000	8,084	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,928.00000	3,967	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,929.00000	2,968	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,935.00000	1,974	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	7	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			964.00000	997	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			35.00000	30	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			49.00000	51	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,121.00000	2,084	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			6.00000	6	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,077.00000	4,039	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			2.00000	2	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,074.00000	6,035	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,073.00000	8,034	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,128.00000	4,167	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	34.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,129.00000	3,167	31.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	1	31.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,134.00000	2,172	25.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			5.00000	5	25.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,149.00000	1,187	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			21.00000	20	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			59.00000	60	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,931.00000	1,893	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			7.00000	7	28.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,878.00000	3,840	28.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			2.00000	2	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,874.00000	5,835	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,873.00000	7,834	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,828.00000	3,867	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,830.00000	2,868	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			2.00000	1	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,836.00000	1,875	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			8.00000	8	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			878.00000	910	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			50.00000	43	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			44.00000	46	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,216.00000	2,179	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			5.00000	5	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,177.00000	4,139	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			2.00000	2	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,174.00000	6,135	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,172.00000	8,134	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,728.00000	3,767	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,730.00000	2,768	29.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	2	29.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,738.00000	1,776	22.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			9.00000	9	22.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			796.00000	826	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			68.00000	59	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			39.00000	41	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,311.00000	2,274	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			5.00000	5	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,277.00000	4,238	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			2.00000	2	33.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,274.00000	6,235	33.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	35.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,272.00000	8,234	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,628.00000	3,667	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,630.00000	2,669	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,639.00000	1,677	21.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	10	21.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		718.00000	747	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		90.00000	80	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		35.00000	36	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,407.00000	2,370	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		5.00000	5	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,376.00000	4,338	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,373.00000	6,335	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,372.00000	8,334	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,678.00000	3,717	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,680.00000	2,719	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,688.00000	1,726	21.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	21.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		757.00000	786	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		79.00000	69	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		37.00000	38	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,359.00000	2,322	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		5.00000	5	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,326.00000	4,288	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,323.00000	6,285	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,322.00000	8,284	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,778.00000	3,817	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,780.00000	2,818	29.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,787.00000	1,825	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	8	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		836.00000	867	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		58.00000	51	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		41.00000	43	26.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,263.00000	2,226	26.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		5.00000	5	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,227.00000	4,188	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,224.00000	6,185	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,222.00000	8,184	35.87	0.00	0	0.00

Total for Derivatives:							208,742,578.53	22,699	1,239,653.00
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Grand Total:							208,742,578.53	22,699	1,239,653.00
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