



Daily MTM Report

Daily summary for 28/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.70500	7.51500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.57000	8.58000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.03000	9.05500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.64500	8.65000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.06000	9.07000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.07500	9.09000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.67000	8.68000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.18500	9.19500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.26500	9.27200			0.00	0	0.00
R209 On 31/03/2036 Bond			8.62000	8.65000			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			7.92610		7.84090		20.30	200,601,664.90	25,309	264,148.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			476.00000	541	20.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			85.00000	65	20.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			283.00000	330	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			193.00000	153	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			233.00000	272	20.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			242.00000	196	20.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			125.00000	144	22.10	1,008,000.00	7	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			484.00000	417	22.10	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			114.00000	131	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			523.00000	455	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			440.00000	502	20.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			99.00000	76	20.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			136.00000	157	21.80	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			446.00000	381	21.80	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			257.00000	300	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			216.00000	174	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			105.00000	120	22.70	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			564.00000	494	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			213.00000	246	20.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			272.00000	220	20.30	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			53.00000	60	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			912.00000	834	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			163.00000	188	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			372.00000	312	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			96.00000	110	23.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			605.00000	534	23.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			88.00000	101	23.30	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			647.00000	574	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			149.00000	172	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			408.00000	346	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			178.00000	206	20.90	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			337.00000	279	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			195.00000	225	20.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			304.00000	249	20.60	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			372.00000	428	20.43	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			131.00000	102	20.43	0.00	0	200.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.95	Call			36.00000	40	26.59	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,145.00000	1,064	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			81.00000	92	23.60	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			690.00000	616	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			74.00000	84	23.90	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			733.00000	658	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			634.00000	708	20.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			43.00000	32	20.57	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			49.00000	55	25.40	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			958.00000	879	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			81.00000	92	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			690.00000	616	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			63.00000	71	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			822.00000	745	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			58.00000	65	24.80	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			867.00000	789	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			45.00000	51	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,005.00000	925	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			53.00000	60	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			912.00000	834	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			68.00000	77	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			777.00000	701	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			39.00000	43	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,098.00000	1,017	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			31.00000	35	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,240.00000	1,158	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			25.00000	28	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,384.00000	1,302	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			22.00000	24	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,481.00000	1,398	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			19.00000	21	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,578.00000	1,495	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			21.00000	22	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,530.00000	1,446	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	12	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,820.00000	1,736	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	30.78	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,561.00000	2,476	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	9	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,967.00000	1,883	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	5	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,214.00000	2,129	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	8	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,016.00000	1,932	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	11	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	9.70	Put			1,869.00000	1,785	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			9.00000	10	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,918.00000	1,834	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			6.00000	7	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,066.00000	1,981	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			6.00000	7	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,066.00000	1,981	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			3.00000	3	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,412.00000	2,327	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,462.00000	2,377	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	3	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,512.00000	2,427	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	3	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,512.00000	2,427	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	2	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,661.00000	2,576	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,860.00000	2,775	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,110.00000	3,025	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,159.00000	5,074	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,010.00000	2,925	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,960.00000	2,875	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,910.00000	2,825	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			2.00000	2	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,611.00000	2,526	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	4	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,363.00000	2,278	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	2	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,761.00000	2,676	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,810.00000	2,725	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	5	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,263.00000	2,179	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	7	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,115.00000	2,030	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,313.00000	2,228	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,711.00000	2,626	31.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	2	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,761.00000	2,676	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,010.00000	2,925	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,711.00000	2,626	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,462.00000	2,377	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	4	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,363.00000	2,278	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			5.00000	6	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,164.00000	2,080	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,460.00000	3,374	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			12.00000	14	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,771.00000	1,688	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	11	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,869.00000	1,785	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	9	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,967.00000	1,883	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,561.00000	2,476	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			14.00000	15	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,723.00000	1,639	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	12	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,820.00000	1,736	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			15.00000	17	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,674.00000	1,591	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	5	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,263.00000	2,179	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,060.00000	2,975	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,160.00000	3,075	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,313.00000	2,228	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,210.00000	3,125	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,310.00000	3,224	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,960.00000	2,875	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,210.00000	3,125	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	1	32.82	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	11.25	Put		3,410.00000	3,324	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		1.00000	1	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,060.00000	2,975	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,260.00000	3,175	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		5.00000	5	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,214.00000	2,129	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,260.00000	3,175	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		1.00000	1	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,360.00000	3,274	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,810.00000	2,725	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,310.00000	3,224	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,510.00000	3,424	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		27.00000	30	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,336.00000	1,254	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		17.00000	19	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,626.00000	1,543	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		14.00000	15	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,723.00000	1,639	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		29.00000	32	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,288.00000	1,206	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		19.00000	21	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,578.00000	1,495	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		23.00000	26	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,433.00000	1,350	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		17.00000	19	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,626.00000	1,543	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		7.00000	8	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,016.00000	1,932	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		6.00000	7	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,115.00000	2,030	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		25.00000	28	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,384.00000	1,302	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		12.00000	14	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,771.00000	1,688	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		31.00000	35	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,240.00000	1,158	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		33.00000	37	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,193.00000	1,111	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		29.00000	32	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,288.00000	1,206	27.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,441.00000	4,526	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,941.00000	3,026	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,443.00000	1,528	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			2.00000	2	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,559.00000	4,474	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,059.00000	5,974	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,559.00000	7,474	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,641.00000	4,726	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,141.00000	3,226	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,642.00000	1,727	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	1	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			311.00000	361	20.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			170.00000	135	20.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,359.00000	4,274	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	42.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,859.00000	5,774	42.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,359.00000	7,274	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,691.00000	4,776	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,191.00000	3,276	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,692.00000	1,777	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			341.00000	394	20.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			150.00000	118	20.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,309.00000	4,224	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	42.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,809.00000	5,724	42.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,309.00000	7,224	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			42.00000	47	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,051.00000	971	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			21.00000	22	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,530.00000	1,446	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			951.00000	1,033	20.72	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	6.90	Put			10.00000	7	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			513.00000	581	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			72.00000	55	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,146.00000	1,230	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			5.00000	4	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			677.00000	753	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			36.00000	26	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,195.00000	1,280	22.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			4.00000	4	22.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			720.00000	798	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			29.00000	22	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,245.00000	1,329	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			4.00000	3	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			765.00000	844	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			24.00000	18	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,759.00000	3,674	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,759.00000	4,674	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,859.00000	3,774	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	38.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,859.00000	4,774	38.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,097.00000	1,181	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			6.00000	5	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,909.00000	3,824	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	38.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,909.00000	4,824	38.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,047.00000	1,132	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			7.00000	5	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			593.00000	665	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			52.00000	39	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			257.00000	300	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			216.00000	174	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,959.00000	3,874	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	38.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,959.00000	4,874	38.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,809.00000	3,724	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,809.00000	4,724	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,344.00000	1,429	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.00	Call			856.00000	937	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			15.00000	11	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,659.00000	3,574	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,659.00000	4,574	37.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,394.00000	1,478	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	2	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			903.00000	985	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			12.00000	9	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,609.00000	3,524	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,609.00000	4,524	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,543.00000	1,628	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	36.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,459.00000	4,374	36.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,593.00000	1,678	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	1	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	36.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,409.00000	4,324	36.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,493.00000	1,578	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			998.00000	1,082	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			7.00000	6	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			552.00000	622	20.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			61.00000	46	20.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	36.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,509.00000	4,424	36.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,942.00000	2,027	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,059.00000	3,974	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,992.00000	2,077	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			42.00000	47	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,051.00000	971	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,009.00000	3,924	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,991.00000	4,076	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,991.00000	3,076	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	43.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,009.00000	5,924	43.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,891.00000	3,976	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,891.00000	2,976	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,892.00000	1,977	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			903.00000	985	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			12.00000	9	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			195.00000	225	20.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			304.00000	249	20.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,109.00000	6,024	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,841.00000	3,926	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,841.00000	2,926	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,842.00000	1,927	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,159.00000	6,074	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,741.00000	3,826	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,741.00000	2,826	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,742.00000	1,827	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,259.00000	6,174	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,591.00000	3,676	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,591.00000	2,676	31.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,409.00000	6,324	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,541.00000	3,626	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,541.00000	2,626	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,459.00000	6,374	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,441.00000	3,526	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,441.00000	2,526	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call		0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put		3,560.00000	3,474	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	39.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put		5,059.00000	4,974	39.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call		0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put		6,559.00000	6,474	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call		3,491.00000	3,576	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put		0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call		2,491.00000	2,576	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put		5,009.00000	4,924	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call		0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put		6,509.00000	6,424	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call		3,641.00000	3,726	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call		2,641.00000	2,726	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put		0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call		0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put		6,359.00000	6,274	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call		3,941.00000	4,026	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put		0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call		4,041.00000	4,126	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put		0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call		3,041.00000	3,126	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put		0.00000	0	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call		2,041.00000	2,127	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put		1.00000	0	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,047.00000	1,132	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		7.00000	5	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call		0.00000	0	43.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put		5,959.00000	5,874	43.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call		4,091.00000	4,176	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call		3,091.00000	3,176	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put		0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call		2,091.00000	2,176	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put		0.00000	0	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call		0.00000	0	43.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put		5,909.00000	5,824	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.06470	7.97760		20.95	5,588,837.10	693	47,570.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		772.00000	838	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		145.00000	123	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		475.00000	521	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		347.00000	306	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.00	Call			405.00000	446	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			428.00000	381	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			195.00000	213	23.93	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,018.00000	948	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			427.00000	470	20.81	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			400.00000	355	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			213.00000	232	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			935.00000	867	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			352.00000	385	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			524.00000	470	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			305.00000	334	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			628.00000	569	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			54.00000	58	30.30	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,627.00000	2,543	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			19.00000	20	34.90	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,341.00000	4,255	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			11.00000	12	35.81	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,034.00000	4,948	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			278.00000	304	22.34	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			701.00000	640	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			86.00000	92	28.29	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,008.00000	1,927	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			254.00000	278	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			777.00000	713	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			243.00000	265	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			815.00000	751	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			266.00000	291	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			738.00000	676	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			335.00000	367	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			558.00000	502	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			320.00000	350	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			592.00000	535	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			369.00000	403	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			491.00000	438	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			427.00000	470	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			400.00000	355	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			387.00000	423	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			459.00000	408	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			335.00000	367	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			558.00000	502	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			305.00000	334	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			628.00000	569	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			266.00000	291	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			738.00000	676	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			292.00000	319	22.14	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	8.35	Put		664.00000	604	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		292.00000	319	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		664.00000	604	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		112.00000	121	26.70	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,635.00000	1,557	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		243.00000	265	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		815.00000	751	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		232.00000	254	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		855.00000	789	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		232.00000	254	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		855.00000	789	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		204.00000	222	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		976.00000	907	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		222.00000	243	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		895.00000	828	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		738.00000	801	20.00	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		160.00000	137	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		179.00000	195	24.32	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,102.00000	1,030	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		172.00000	187	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,144.00000	1,072	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		179.00000	195	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,102.00000	1,030	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		187.00000	204	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,059.00000	989	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		213.00000	232	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		935.00000	867	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		165.00000	179	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,188.00000	1,115	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		146.00000	159	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,319.00000	1,244	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		130.00000	141	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,453.00000	1,376	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		121.00000	131	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,543.00000	1,466	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		117.00000	126	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,589.00000	1,511	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		130.00000	141	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,453.00000	1,376	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		109.00000	117	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,681.00000	1,602	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		141.00000	152	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,363.00000	1,288	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		117.00000	126	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,589.00000	1,511	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call			92.00000	98	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,914.00000	1,834	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			72.00000	77	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,244.00000	2,163	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			81.00000	86	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,103.00000	2,022	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			89.00000	95	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,961.00000	1,880	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			89.00000	95	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,961.00000	1,880	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			78.00000	84	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,150.00000	2,069	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			62.00000	67	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,435.00000	2,352	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			58.00000	62	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,531.00000	2,448	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			56.00000	60	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,579.00000	2,496	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			52.00000	56	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,675.00000	2,591	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			46.00000	49	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,868.00000	2,784	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			39.00000	42	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,112.00000	3,027	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			41.00000	43	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,063.00000	2,979	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			43.00000	46	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,966.00000	2,881	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			65.00000	69	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,387.00000	2,305	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			60.00000	65	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,483.00000	2,400	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			51.00000	54	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,723.00000	2,640	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			47.00000	51	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,820.00000	2,736	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			46.00000	49	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,868.00000	2,784	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			69.00000	75	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,292.00000	2,210	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			75.00000	80	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,197.00000	2,116	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			54.00000	58	30.30	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,627.00000	2,543	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			49.00000	53	30.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,771.00000	2,688	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		75.00000	80	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,197.00000	2,116	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		37.00000	39	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,209.00000	3,125	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		38.00000	41	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,161.00000	3,076	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		34.00000	36	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,356.00000	3,271	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		36.00000	38	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,258.00000	3,174	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		19.00000	20	34.90	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,341.00000	4,255	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		29.00000	31	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,651.00000	3,566	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		30.00000	32	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,553.00000	3,468	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		23.00000	25	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,046.00000	3,960	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		17.00000	19	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,440.00000	4,354	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		13.00000	14	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,835.00000	4,749	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		10.00000	11	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,232.00000	5,146	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		25.00000	26	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,947.00000	3,861	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		14.00000	15	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,736.00000	4,650	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		10.00000	12	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,133.00000	5,047	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		152.00000	165	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,275.00000	1,201	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		98.00000	105	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,820.00000	1,740	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		22.00000	23	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,144.00000	4,059	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		9.00000	10	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,331.00000	5,245	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		105.00000	113	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,727.00000	1,648	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		69.00000	75	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,292.00000	2,210	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		32.00000	34	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,454.00000	3,369	32.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.60	Call			15.00000	16	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,637.00000	4,552	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			195.00000	213	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,018.00000	948	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			26.00000	27	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,848.00000	3,763	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			7.00000	8	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,630.00000	5,544	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			16.00000	17	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,538.00000	4,453	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			10.00000	12	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,133.00000	5,047	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			7.00000	8	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,729.00000	5,643	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			27.00000	29	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,750.00000	3,664	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			12.00000	13	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,934.00000	4,848	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			8.00000	9	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,530.00000	5,444	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			20.00000	22	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,242.00000	4,157	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			13.00000	14	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,835.00000	4,749	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			8.00000	9	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,431.00000	5,345	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			126.00000	136	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,498.00000	1,421	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			83.00000	89	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,056.00000	1,974	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			26.00000	28	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,799.00000	3,713	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			18.00000	19	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,390.00000	4,305	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			12.00000	13	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,984.00000	4,898	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			8.00000	9	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,580.00000	5,494	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			26.00000	27	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,848.00000	3,763	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			387.00000	423	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			459.00000	408	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			135.00000	147	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,408.00000	1,332	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			39.00000	42	31.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,112.00000	3,027	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		28.00000	30	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,700.00000	3,615	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		19.00000	21	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,292.00000	4,206	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		12.00000	14	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,885.00000	4,799	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		451.00000	495	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		373.00000	330	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		152.00000	165	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,275.00000	1,201	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		22.00000	23	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,144.00000	4,059	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		95.00000	102	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,867.00000	1,787	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		42.00000	45	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,014.00000	2,930	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		29.00000	31	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,602.00000	3,517	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		21.00000	23	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,193.00000	4,108	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		9.00000	10	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,282.00000	5,196	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		553.00000	605	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		275.00000	240	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		34.00000	36	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,356.00000	3,271	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		581.00000	635	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		253.00000	221	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		187.00000	204	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,059.00000	989	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		35.00000	37	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,307.00000	3,222	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		25.00000	27	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,898.00000	3,812	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		610.00000	666	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		233.00000	202	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		141.00000	152	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,363.00000	1,288	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		33.00000	35	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,405.00000	3,320	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		24.00000	25	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,996.00000	3,911	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		15.00000	17	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,588.00000	4,502	35.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.75	Call		7.00000	8	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,779.00000	5,693	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		25.00000	26	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,947.00000	3,861	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		6.00000	7	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,928.00000	5,842	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		6.00000	7	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,829.00000	5,743	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		25.00000	27	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,898.00000	3,812	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		17.00000	18	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,489.00000	4,403	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		7.00000	8	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,680.00000	5,593	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		6.00000	6	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		6,028.00000	5,942	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		553.00000	605	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		275.00000	240	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		28.00000	30	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,700.00000	3,615	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		12.00000	14	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,885.00000	4,799	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		5.00000	6	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,078.00000	5,992	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		8.00000	9	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,481.00000	5,394	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		526.00000	576	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		298.00000	261	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	10	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,381.00000	5,295	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		844.00000	913	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		117.00000	98	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		222.00000	243	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		895.00000	828	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		14.00000	16	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,687.00000	4,601	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		11.00000	12	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,083.00000	4,997	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		882.00000	952	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		104.00000	88	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		641.00000	699	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		213.00000	184	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		172.00000	187	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,144.00000	1,072	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		45.00000	48	31.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,917.00000	2,833	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		29.00000	31	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,602.00000	3,517	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	10	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,381.00000	5,295	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		808.00000	875	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		130.00000	110	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,129.00000	1,209	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		52.00000	45	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		553.00000	605	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		275.00000	240	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,175.00000	1,255	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		47.00000	40	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		72.00000	77	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,244.00000	2,163	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,085.00000	1,164	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		57.00000	49	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		526.00000	576	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		298.00000	261	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		67.00000	72	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,339.00000	2,257	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		18.00000	19	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,390.00000	4,305	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,085.00000	1,164	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		57.00000	49	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,220.00000	1,301	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		42.00000	36	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,428.00000	4,515	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,929.00000	3,016	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,452.00000	1,536	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		25.00000	22	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,573.00000	7,486	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,678.00000	4,765	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,179.00000	3,266	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,692.00000	1,777	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		14.00000	12	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		500.00000	548	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		322.00000	283	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		1.00000	1	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,324.00000	7,237	35.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Call		14.00000	16	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,687.00000	4,601	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,979.00000	3,066	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		1.00000	1	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,984.00000	2,071	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		7.00000	6	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,041.00000	1,119	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		63.00000	54	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,183.00000	2,269	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		5.00000	5	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		3.00000	3	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,625.00000	6,539	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		1.00000	2	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,174.00000	7,087	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,228.00000	3,315	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,232.00000	2,319	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		5.00000	4	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,266.00000	1,348	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		38.00000	33	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	1	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,274.00000	7,187	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,129.00000	3,216	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		1.00000	1	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,133.00000	2,220	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		5.00000	5	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		1.00000	1	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,374.00000	7,287	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,079.00000	3,166	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,083.00000	2,170	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		6.00000	5	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		1.00000	1	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,423.00000	7,337	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,328.00000	3,415	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		1.00000	1	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,331.00000	2,418	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		4.00000	4	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,359.00000	1,441	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		31.00000	27	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,378.00000	3,465	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		1.00000	1	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,381.00000	2,468	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		4.00000	3	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,405.00000	1,489	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.60	Put			28.00000	24	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,124.00000	7,037	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,528.00000	3,615	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	0	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,530.00000	2,617	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	3	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,548.00000	1,632	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			20.00000	17	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			704.00000	766	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			177.00000	152	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			83.00000	89	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,056.00000	1,974	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,974.00000	6,887	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,628.00000	3,715	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,630.00000	2,717	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,643.00000	1,728	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			16.00000	14	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,875.00000	6,788	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,678.00000	3,765	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,680.00000	2,767	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	3	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,825.00000	6,738	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,728.00000	3,815	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,730.00000	2,817	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,740.00000	1,826	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			13.00000	11	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	3	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,775.00000	6,688	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,578.00000	3,665	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,580.00000	2,667	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			3.00000	2	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,595.00000	1,680	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			18.00000	15	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	2	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,924.00000	6,838	36.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,928.00000	4,015	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,935.00000	2,021	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			8.00000	7	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,000.00000	1,075	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			72.00000	60	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	4	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,575.00000	6,489	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,028.00000	4,115	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,029.00000	3,116	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,034.00000	2,120	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	6	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			31.00000	33	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,504.00000	3,418	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	4	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,476.00000	6,389	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			6.00000	7	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,978.00000	5,892	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,973.00000	7,886	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			23.00000	24	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,095.00000	4,010	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	1	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,073.00000	7,986	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,828.00000	3,915	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,829.00000	2,916	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,837.00000	1,923	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			10.00000	9	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			920.00000	992	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			92.00000	77	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			5.00000	6	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,177.00000	6,091	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,173.00000	8,086	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			4.00000	5	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,277.00000	6,190	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,273.00000	8,186	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,778.00000	3,865	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,779.00000	2,866	27.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.20	Put		2.00000	2	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,789.00000	1,874	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		11.00000	10	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		882.00000	952	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		104.00000	88	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		5.00000	5	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,227.00000	6,141	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,223.00000	8,136	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		4.00000	4	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,426.00000	6,339	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,423.00000	8,336	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,473.00000	8,386	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,478.00000	3,565	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		1.00000	1	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,481.00000	2,567	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		3.00000	3	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,500.00000	1,584	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		22.00000	19	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		672.00000	732	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		194.00000	167	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		3.00000	4	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,526.00000	6,439	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,523.00000	8,436	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		4.00000	5	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,326.00000	6,240	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,323.00000	8,236	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,978.00000	4,065	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,023.00000	7,936	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,128.00000	4,215	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		6.00000	7	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,879.00000	5,792	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,873.00000	7,786	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.20080	8.11200		21.23	49,204.80	6	2,247.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		551.00000	594	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		539.00000	494	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		532.00000	572	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.15	Put		570.00000	522	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		595.00000	641	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		483.00000	440	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		572.00000	617	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		510.00000	466	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		479.00000	514	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		667.00000	613	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		432.00000	464	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		770.00000	713	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		102.00000	108	29.59	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,040.00000	2,957	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		61.00000	65	32.59	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,249.00000	4,164	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		404.00000	433	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		842.00000	782	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		275.00000	294	24.21	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,313.00000	1,243	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		186.00000	198	26.40	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,924.00000	1,847	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		378.00000	405	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		916.00000	854	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		390.00000	419	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		878.00000	818	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		463.00000	497	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		701.00000	646	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		447.00000	480	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		735.00000	679	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		514.00000	551	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		602.00000	550	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		418.00000	448	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		806.00000	747	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		365.00000	392	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		953.00000	891	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		354.00000	379	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		992.00000	928	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		321.00000	344	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,109.00000	1,043	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		292.00000	313	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,230.00000	1,162	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		311.00000	333	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,149.00000	1,082	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		332.00000	355	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,070.00000	1,004	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		252.00000	269	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,440.00000	1,368	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.40	Call			237.00000	253	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,525.00000	1,453	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			218.00000	232	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,656.00000	1,582	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			231.00000	246	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,569.00000	1,495	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			207.00000	220	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,745.00000	1,669	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			207.00000	220	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,745.00000	1,669	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			84.00000	89	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,472.00000	3,388	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			212.00000	226	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,700.00000	1,625	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			181.00000	193	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,969.00000	1,892	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			168.00000	178	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,106.00000	2,028	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			148.00000	157	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,336.00000	2,256	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			164.00000	174	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,152.00000	2,073	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			177.00000	188	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,015.00000	1,937	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			177.00000	188	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,015.00000	1,937	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			160.00000	170	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,198.00000	2,119	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			160.00000	170	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,198.00000	2,119	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			133.00000	141	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,521.00000	2,441	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			130.00000	138	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,568.00000	2,487	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			136.00000	145	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,474.00000	2,394	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			126.00000	134	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,614.00000	2,534	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			117.00000	125	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,755.00000	2,674	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			104.00000	111	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,992.00000	2,910	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			93.00000	99	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,231.00000	3,148	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			95.00000	101	29.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,183.00000	3,100	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		100.00000	106	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,088.00000	3,005	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		98.00000	103	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,136.00000	3,052	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		112.00000	119	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,850.00000	2,768	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		115.00000	122	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,803.00000	2,721	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		107.00000	113	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,945.00000	2,862	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		102.00000	108	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,040.00000	2,957	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		109.00000	116	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,897.00000	2,815	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		120.00000	128	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,708.00000	2,627	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		126.00000	134	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,614.00000	2,534	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		115.00000	122	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,803.00000	2,721	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		91.00000	97	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,279.00000	3,196	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		86.00000	91	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,414.00000	3,330	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		89.00000	95	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,327.00000	3,244	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		89.00000	95	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,327.00000	3,244	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		88.00000	93	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,376.00000	3,292	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		79.00000	83	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,617.00000	3,533	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		86.00000	91	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,424.00000	3,340	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		76.00000	80	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,714.00000	3,629	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		82.00000	87	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,520.00000	3,436	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		81.00000	85	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,569.00000	3,484	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		196.00000	208	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,834.00000	1,758	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		168.00000	178	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,106.00000	2,028	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 15/03/2010 Currency Future	10.25	Call		152.00000	161	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,290.00000	2,211	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		144.00000	153	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,382.00000	2,302	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		55.00000	58	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,493.00000	4,407	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		224.00000	239	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,612.00000	1,538	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		81.00000	85	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,569.00000	3,484	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		35.00000	37	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,623.00000	5,536	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		244.00000	261	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,482.00000	1,410	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		112.00000	119	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,850.00000	2,768	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		37.00000	39	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,475.00000	5,388	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		259.00000	277	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,397.00000	1,326	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		38.00000	41	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,376.00000	5,290	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		267.00000	285	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,355.00000	1,284	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		100.00000	106	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,088.00000	3,005	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		39.00000	41	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,327.00000	5,241	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		284.00000	303	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,272.00000	1,202	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		41.00000	43	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,229.00000	5,142	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		73.00000	77	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,811.00000	3,726	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		32.00000	34	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,870.00000	5,783	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		201.00000	214	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,789.00000	1,713	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		78.00000	82	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,666.00000	3,581	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		75.00000	79	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,763.00000	3,678	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		33.00000	35	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,821.00000	5,734	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		73.00000	77	31.56	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	11.85	Put		3,811.00000	3,726	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		71.00000	74	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,909.00000	3,823	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		68.00000	72	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,006.00000	3,921	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		30.00000	32	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,068.00000	5,981	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		191.00000	203	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,879.00000	1,802	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		91.00000	97	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,279.00000	3,196	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		75.00000	79	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,763.00000	3,678	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		72.00000	76	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,860.00000	3,775	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		32.00000	33	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,920.00000	5,833	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		34.00000	36	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,722.00000	5,635	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		252.00000	269	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,440.00000	1,368	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		38.00000	40	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,426.00000	5,339	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		342.00000	367	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,030.00000	966	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		42.00000	45	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,130.00000	5,044	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		311.00000	333	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,149.00000	1,082	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		123.00000	131	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,661.00000	2,580	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		98.00000	103	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,136.00000	3,052	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		40.00000	42	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,278.00000	5,191	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		109.00000	116	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,897.00000	2,815	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		88.00000	93	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,376.00000	3,292	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		36.00000	38	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,524.00000	5,438	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		130.00000	138	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,568.00000	2,487	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		123.00000	131	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,661.00000	2,580	28.61	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	13.25	Call		41.00000	44	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,179.00000	5,093	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		302.00000	323	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,190.00000	1,122	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		36.00000	38	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,574.00000	5,487	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		43.00000	45	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,081.00000	4,995	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		140.00000	149	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,428.00000	2,348	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		46.00000	48	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,934.00000	4,847	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		144.00000	153	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,382.00000	2,302	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		46.00000	49	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,884.00000	4,798	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		48.00000	51	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,786.00000	4,700	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		156.00000	166	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,244.00000	2,165	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		148.00000	157	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,336.00000	2,256	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		47.00000	50	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,835.00000	4,749	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		173.00000	183	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,061.00000	1,982	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		56.00000	59	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,444.00000	4,359	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		191.00000	203	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,879.00000	1,802	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		59.00000	62	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,347.00000	4,261	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		617.00000	665	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		455.00000	414	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		60.00000	63	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,298.00000	4,213	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		164.00000	174	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,152.00000	2,073	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		156.00000	166	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,244.00000	2,165	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		51.00000	55	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,639.00000	4,554	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		186.00000	198	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,924.00000	1,847	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		57.00000	61	32.85	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 15/03/2010 Currency Future	12.45	Put			4,395.00000	4,310	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			641.00000	690	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			429.00000	389	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			201.00000	214	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,789.00000	1,713	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			772.00000	828	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			310.00000	277	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			231.00000	246	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,569.00000	1,495	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			60.00000	63	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,298.00000	4,213	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			801.00000	858	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			289.00000	257	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			830.00000	889	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			268.00000	238	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			244.00000	261	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,482.00000	1,410	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			63.00000	66	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,201.00000	4,116	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			861.00000	921	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			249.00000	220	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,462.00000	4,551	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,969.00000	3,057	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			7.00000	6	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,517.00000	1,599	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			55.00000	48	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			53.00000	56	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,591.00000	4,505	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			15.00000	17	37.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,553.00000	7,466	37.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,712.00000	4,801	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,217.00000	3,305	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			5.00000	4	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,745.00000	1,829	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			33.00000	28	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			17.00000	18	36.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,305.00000	7,218	36.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			991.00000	1,057	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			179.00000	156	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			284.00000	303	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,272.00000	1,202	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			267.00000	285	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,355.00000	1,284	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Call			212.00000	226	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,700.00000	1,625	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			69.00000	73	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,957.00000	3,872	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,018.00000	3,106	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	6	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,029.00000	2,117	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			17.00000	16	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,135.00000	1,211	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			123.00000	110	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			67.00000	70	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,055.00000	3,970	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			44.00000	46	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,032.00000	4,946	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,167.00000	3,255	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	5	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,176.00000	2,265	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	14	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,258.00000	1,335	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			96.00000	85	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,226.00000	2,314	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	13	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,300.00000	1,378	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			88.00000	77	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,266.00000	3,355	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	4	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,275.00000	2,363	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	13	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,343.00000	1,421	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			81.00000	71	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			666.00000	716	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			404.00000	365	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,068.00000	3,156	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			6.00000	5	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,078.00000	2,166	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	15	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,176.00000	1,252	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			114.00000	101	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,366.00000	3,454	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			4.00000	3	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,374.00000	2,462	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	11	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,429.00000	1,509	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			67.00000	58	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			717.00000	770	20.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.75	Put			355.00000	319	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,415.00000	3,504	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	3	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,423.00000	2,512	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			11.00000	11	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,473.00000	1,554	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			61.00000	53	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			744.00000	799	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			332.00000	298	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			64.00000	68	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,152.00000	4,067	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,565.00000	3,653	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	2	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,572.00000	2,660	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			10.00000	9	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,607.00000	1,690	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			45.00000	39	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			45.00000	47	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,983.00000	4,896	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,614.00000	3,703	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,621.00000	2,710	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			9.00000	9	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,653.00000	1,736	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			41.00000	35	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,714.00000	3,803	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	2	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,720.00000	2,809	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			8.00000	8	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			924.00000	987	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			212.00000	187	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,664.00000	3,753	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,671.00000	2,759	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			9.00000	8	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,699.00000	1,782	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			37.00000	31	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			892.00000	954	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			230.00000	203	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,515.00000	3,603	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	3	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,522.00000	2,611	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	10	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,562.00000	1,644	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			50.00000	43	19.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,764.00000	3,853	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,770.00000	2,858	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	8	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,792.00000	1,876	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			30.00000	25	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			957.00000	1,022	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			195.00000	171	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,913.00000	4,002	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,919.00000	3,007	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			7.00000	7	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,933.00000	2,018	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			21.00000	18	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,062.00000	1,130	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			150.00000	129	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,013.00000	4,102	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			54.00000	57	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,542.00000	4,456	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			31.00000	32	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,019.00000	5,932	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			13.00000	14	37.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,001.00000	7,913	37.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			29.00000	31	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,117.00000	6,030	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			12.00000	13	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,100.00000	8,013	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,814.00000	3,902	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			2.00000	2	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,820.00000	2,908	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			8.00000	7	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,839.00000	1,923	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			27.00000	22	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			28.00000	30	35.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,216.00000	6,129	35.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			11.00000	13	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,199.00000	8,112	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			27.00000	29	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,315.00000	6,228	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			11.00000	12	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,299.00000	8,211	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			27.00000	29	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,265.00000	6,178	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			11.00000	12	37.67	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	16.35	Put		8,249.00000	8,161	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		25.00000	27	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,463.00000	6,376	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		10.00000	11	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,448.00000	8,360	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		24.00000	26	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,512.00000	6,425	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		10.00000	11	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,498.00000	8,410	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,465.00000	3,554	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	3	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,473.00000	2,561	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		11.00000	10	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		24.00000	26	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,562.00000	6,475	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		9.00000	10	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,547.00000	8,460	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		26.00000	28	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,364.00000	6,277	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		11.00000	12	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,349.00000	8,261	37.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,963.00000	4,052	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,981.00000	2,068	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		19.00000	17	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,098.00000	1,170	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		136.00000	119	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		65.00000	69	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,103.00000	4,018	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		12.00000	14	37.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,050.00000	7,963	37.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,063.00000	4,152	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		31.00000	33	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		5,969.00000	5,882	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		13.00000	14	37.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		7,951.00000	7,863	37.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,113.00000	4,201	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,117.00000	3,206	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		5.00000	5	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,127.00000	2,215	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		15.00000	15	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,217.00000	1,293	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		105.00000	92	19.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.00	Call		13.00000	14	37.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,901.00000	7,814	37.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.33410	8.24430		21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		657.00000	700	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		662.00000	616	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		697.00000	743	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		603.00000	559	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		677.00000	721	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		632.00000	587	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		638.00000	679	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		694.00000	645	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		586.00000	623	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		792.00000	739	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		539.00000	573	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		895.00000	839	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		122.00000	128	30.65	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,028.00000	3,943	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		511.00000	543	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		966.00000	909	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		357.00000	378	24.21	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,512.00000	1,444	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		484.00000	514	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,040.00000	980	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		497.00000	528	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,003.00000	944	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		570.00000	606	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		826.00000	772	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		555.00000	589	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		860.00000	805	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		620.00000	659	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		726.00000	675	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		525.00000	558	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		931.00000	874	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		471.00000	501	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,077.00000	1,016	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		436.00000	462	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,191.00000	1,128	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		459.00000	487	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,115.00000	1,053	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		424.00000	451	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,230.00000	1,166	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		393.00000	417	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,349.00000	1,283	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		403.00000	428	23.55	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,309.00000	1,244	23.55	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	9.10	Call			414.00000	439	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,269.00000	1,205	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			447.00000	475	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,153.00000	1,091	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			340.00000	360	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,596.00000	1,526	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			317.00000	336	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,723.00000	1,651	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			332.00000	352	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,638.00000	1,568	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			303.00000	321	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,809.00000	1,736	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			325.00000	343	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,680.00000	1,609	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			131.00000	138	30.10	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,787.00000	3,704	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			310.00000	328	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,766.00000	1,694	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			272.00000	287	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,028.00000	1,953	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			256.00000	270	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,161.00000	2,085	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			230.00000	243	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,386.00000	2,309	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			251.00000	264	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,206.00000	2,130	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			266.00000	281	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,072.00000	1,997	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			357.00000	378	24.21	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,512.00000	1,444	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			763.00000	812	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			519.00000	478	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			297.00000	313	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,852.00000	1,779	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			284.00000	300	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,940.00000	1,866	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			261.00000	275	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,117.00000	2,041	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			240.00000	254	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,296.00000	2,219	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			112.00000	118	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,268.00000	4,184	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			741.00000	788	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			546.00000	504	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			290.00000	307	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,896.00000	1,822	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			278.00000	293	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,984.00000	1,909	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			246.00000	259	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,251.00000	2,175	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			235.00000	249	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,341.00000	2,264	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			110.00000	116	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,316.00000	4,232	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			284.00000	300	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,940.00000	1,866	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			240.00000	254	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,296.00000	2,219	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			220.00000	233	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,476.00000	2,399	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			105.00000	110	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,461.00000	4,376	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			266.00000	281	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,072.00000	1,997	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			235.00000	249	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,341.00000	2,264	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			225.00000	238	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,431.00000	2,354	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			216.00000	228	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,521.00000	2,444	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			207.00000	219	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,613.00000	2,534	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			100.00000	105	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,606.00000	4,521	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			290.00000	307	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,896.00000	1,822	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			107.00000	112	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,413.00000	4,328	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			887.00000	942	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			393.00000	358	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			348.00000	369	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,554.00000	1,485	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			278.00000	293	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,984.00000	1,909	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			914.00000	970	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			369.00000	336	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			297.00000	313	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,852.00000	1,779	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			120.00000	126	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,076.00000	3,992	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.65	Call			941.00000	999	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			347.00000	315	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			365.00000	387	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,471.00000	1,403	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			348.00000	369	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,554.00000	1,485	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			118.00000	124	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,124.00000	4,040	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			970.00000	1,029	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			326.00000	294	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			374.00000	397	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,430.00000	1,363	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,495.00000	4,585	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,006.00000	3,095	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			11.00000	11	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,591.00000	1,671	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			96.00000	87	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			164.00000	173	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,170.00000	3,088	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			66.00000	69	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,071.00000	5,985	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			43.00000	45	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,549.00000	7,461	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,745.00000	4,834	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,253.00000	3,343	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			9.00000	8	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,808.00000	1,891	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			64.00000	57	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			180.00000	190	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,936.00000	2,856	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			109.00000	114	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,364.00000	4,280	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			70.00000	73	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,826.00000	5,739	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			46.00000	48	35.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,302.00000	7,214	35.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,124.00000	1,189	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			229.00000	204	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			384.00000	407	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,389.00000	1,323	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			332.00000	352	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,638.00000	1,568	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			134.00000	140	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,739.00000	3,656	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,055.00000	3,145	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		11.00000	10	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,083.00000	2,171	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		38.00000	37	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,228.00000	1,302	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		184.00000	168	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		167.00000	176	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,123.00000	3,042	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		87.00000	91	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,043.00000	4,957	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,274.00000	2,363	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		30.00000	29	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,384.00000	1,461	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		140.00000	127	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		127.00000	134	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,883.00000	3,799	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		92.00000	97	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,848.00000	4,763	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		158.00000	166	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,264.00000	3,182	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		114.00000	120	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,220.00000	4,136	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		83.00000	87	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,189.00000	5,103	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,303.00000	3,392	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		8.00000	8	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,323.00000	2,411	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		28.00000	27	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,424.00000	1,502	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		130.00000	118	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		787.00000	837	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		492.00000	452	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		153.00000	160	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,358.00000	3,276	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		81.00000	85	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,287.00000	5,201	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,154.00000	3,244	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	9	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,178.00000	2,266	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		34.00000	32	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,305.00000	1,381	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		161.00000	147	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		719.00000	765	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		574.00000	531	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.60	Call		211.00000	223	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,567.00000	2,489	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		145.00000	152	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,501.00000	3,418	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		78.00000	81	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,433.00000	5,347	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,105.00000	3,194	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		10.00000	10	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,131.00000	2,218	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		36.00000	34	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,266.00000	1,341	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		172.00000	157	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		143.00000	150	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,548.00000	3,466	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		103.00000	109	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,509.00000	4,424	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		77.00000	80	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,482.00000	5,396	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		203.00000	214	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,658.00000	2,580	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		140.00000	147	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,596.00000	3,513	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		102.00000	107	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,557.00000	4,473	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		76.00000	79	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,531.00000	5,445	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		150.00000	158	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,406.00000	3,324	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		80.00000	84	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,336.00000	5,250	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,352.00000	3,442	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		8.00000	8	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,371.00000	2,459	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		27.00000	25	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,465.00000	1,544	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		121.00000	110	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		811.00000	862	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		466.00000	428	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		230.00000	243	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,386.00000	2,309	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		155.00000	163	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,311.00000	3,229	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		82.00000	86	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,238.00000	5,152	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,402.00000	3,491	26.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	7	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,419.00000	2,508	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		25.00000	24	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,507.00000	1,586	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		112.00000	102	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		835.00000	888	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		441.00000	404	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,451.00000	3,541	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		7.00000	7	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,468.00000	2,556	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		24.00000	22	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,548.00000	1,628	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		104.00000	94	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		861.00000	914	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		416.00000	380	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		161.00000	169	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,217.00000	3,135	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		116.00000	122	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,172.00000	4,088	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		85.00000	89	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,140.00000	5,055	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,600.00000	3,690	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		6.00000	6	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,614.00000	2,702	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		19.00000	18	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,676.00000	1,758	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		82.00000	74	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		170.00000	179	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,076.00000	2,995	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		88.00000	93	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,994.00000	4,909	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,650.00000	3,740	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		6.00000	5	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,663.00000	2,751	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		18.00000	17	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,720.00000	1,802	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		76.00000	68	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		173.00000	183	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,029.00000	2,948	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		124.00000	129	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,979.00000	3,895	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		90.00000	94	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,945.00000	4,860	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,700.00000	3,789	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		5.00000	5	27.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,711.00000	2,800	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			17.00000	16	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,764.00000	1,847	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			70.00000	63	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			999.00000	1,059	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			305.00000	275	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			177.00000	186	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,982.00000	2,902	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			126.00000	131	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,931.00000	3,847	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			91.00000	96	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,897.00000	4,811	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,749.00000	3,839	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			5.00000	5	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,760.00000	2,849	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			16.00000	15	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,029.00000	1,090	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			285.00000	256	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,551.00000	3,640	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			6.00000	6	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,565.00000	2,654	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			21.00000	19	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,633.00000	1,714	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			89.00000	80	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			61.00000	64	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,317.00000	6,230	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			147.00000	155	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,453.00000	3,371	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			60.00000	63	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,366.00000	6,279	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			59.00000	62	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,415.00000	6,328	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,948.00000	4,038	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			4.00000	4	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,957.00000	3,046	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			12.00000	12	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,989.00000	2,075	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			45.00000	41	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,157.00000	1,226	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			212.00000	192	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			98.00000	103	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,654.00000	4,569	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			65.00000	68	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,120.00000	6,034	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,998.00000	4,087	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.25	Put		4.00000	3	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,035.00000	2,123	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		41.00000	39	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,190.00000	1,264	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		196.00000	180	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		38.00000	40	36.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,044.00000	7,956	36.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,898.00000	3,988	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,907.00000	2,996	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		13.00000	12	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,943.00000	2,028	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		49.00000	44	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		64.00000	67	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,169.00000	6,083	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		37.00000	39	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,143.00000	8,055	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,799.00000	3,889	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		5.00000	5	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,809.00000	2,898	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		15.00000	14	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,853.00000	1,937	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		59.00000	53	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,060.00000	1,122	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		265.00000	238	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		62.00000	65	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,268.00000	6,181	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		35.00000	38	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,241.00000	8,154	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		34.00000	36	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,339.00000	8,252	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		34.00000	37	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,290.00000	8,203	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		203.00000	214	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,658.00000	2,580	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		102.00000	107	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,557.00000	4,473	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		58.00000	60	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,513.00000	6,426	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		32.00000	34	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,487.00000	8,400	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		58.00000	60	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,513.00000	6,426	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,501.00000	3,591	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		7.00000	6	26.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,516.00000	2,605	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		22.00000	21	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		199.00000	210	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,704.00000	2,626	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		57.00000	60	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,562.00000	6,475	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		31.00000	33	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,537.00000	8,449	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		195.00000	205	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,750.00000	2,671	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		56.00000	59	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,612.00000	6,525	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		30.00000	32	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,586.00000	8,498	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		33.00000	35	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,389.00000	8,301	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		38.00000	40	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,093.00000	8,006	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,047.00000	4,137	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		3.00000	3	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		67.00000	70	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,022.00000	5,935	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		39.00000	41	36.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,995.00000	7,907	36.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,097.00000	4,186	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		3.00000	2	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		67.00000	70	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,973.00000	5,886	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		39.00000	41	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,945.00000	7,857	36.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.05000	12.92080		17.71	67,168,350.00	5,147	26,476.00
£ / R On 14/09/2009 Currency Future	12.90	Call		340.00000	416	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		319.00000	266	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		395.00000	476	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		274.00000	226	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		299.00000	360	17.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		378.00000	310	17.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		231.00000	276	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		510.00000	426	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		190.00000	228	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		620.00000	528	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		167.00000	201	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		696.00000	601	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		147.00000	177	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.55	Put			776.00000	677	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			138.00000	166	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			817.00000	716	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			157.00000	188	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			736.00000	638	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			178.00000	214	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			658.00000	564	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			203.00000	243	18.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			582.00000	493	18.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			263.00000	314	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			442.00000	364	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			247.00000	295	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			476.00000	395	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			263.00000	314	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			442.00000	364	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			319.00000	387	17.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			348.00000	287	17.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			340.00000	416	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			319.00000	266	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			217.00000	259	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			546.00000	459	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			129.00000	156	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			859.00000	756	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			178.00000	214	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			658.00000	564	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			190.00000	228	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			620.00000	528	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			247.00000	295	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			476.00000	395	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			424.00000	507	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			253.00000	207	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			366.00000	445	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			296.00000	245	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			280.00000	334	17.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			410.00000	334	17.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			129.00000	156	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			859.00000	756	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			74.00000	89	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,253.00000	1,139	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			107.00000	129	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			986.00000	879	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			95.00000	114	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,074.00000	964	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			101.00000	121	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,030.00000	921	20.57	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	13.90	Call			95.00000	114	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,074.00000	964	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			79.00000	94	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,208.00000	1,094	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			62.00000	74	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,391.00000	1,274	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			66.00000	79	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,345.00000	1,229	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			74.00000	89	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,253.00000	1,139	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			55.00000	66	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,484.00000	1,366	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			49.00000	59	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,578.00000	1,459	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			46.00000	55	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,626.00000	1,505	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			58.00000	70	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,438.00000	1,320	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			32.00000	38	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,961.00000	1,838	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			25.00000	29	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,205.00000	2,079	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			17.00000	20	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,696.00000	2,570	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			21.00000	24	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,450.00000	2,324	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			22.00000	26	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,352.00000	2,226	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			24.00000	28	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,254.00000	2,128	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			32.00000	38	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,961.00000	1,838	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			42.00000	50	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,721.00000	1,600	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			35.00000	42	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,865.00000	1,742	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			25.00000	29	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,205.00000	2,079	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			28.00000	32	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,107.00000	1,982	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			30.00000	36	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,009.00000	1,886	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			26.00000	31	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,156.00000	2,031	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			29.00000	34	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.95	Put			2,058.00000	1,934	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			33.00000	40	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,913.00000	1,790	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			30.00000	36	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,009.00000	1,886	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			22.00000	25	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,401.00000	2,275	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			23.00000	27	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,303.00000	2,177	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			37.00000	44	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,816.00000	1,694	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			21.00000	24	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,450.00000	2,324	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			17.00000	20	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,696.00000	2,570	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			19.00000	22	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,548.00000	2,422	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			17.00000	19	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,746.00000	2,619	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			16.00000	18	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,795.00000	2,668	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			19.00000	21	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,598.00000	2,471	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			52.00000	62	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,531.00000	1,412	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			15.00000	17	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,894.00000	2,767	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			39.00000	47	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,769.00000	1,647	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			33.00000	40	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,913.00000	1,790	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			20.00000	23	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,499.00000	2,373	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			58.00000	70	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,438.00000	1,320	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			84.00000	100	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,163.00000	1,050	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			89.00000	107	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,118.00000	1,007	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			70.00000	84	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,299.00000	1,184	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			44.00000	52	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,673.00000	1,552	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			22.00000	25	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,401.00000	2,275	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 14/09/2009 Currency Future	15.90	Call			14.00000	16	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,993.00000	2,866	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			20.00000	23	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,499.00000	2,373	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			15.00000	17	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,894.00000	2,767	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			14.00000	16	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,993.00000	2,866	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			13.00000	15	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,093.00000	2,965	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			13.00000	14	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,192.00000	3,064	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			26.00000	31	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,156.00000	2,031	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			18.00000	20	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,647.00000	2,520	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			16.00000	18	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,845.00000	2,718	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			18.00000	20	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,647.00000	2,520	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			15.00000	16	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,944.00000	2,816	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			14.00000	15	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,043.00000	2,915	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			13.00000	14	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,142.00000	3,014	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			52.00000	62	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,531.00000	1,412	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			11.00000	12	30.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,390.00000	3,262	30.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			70.00000	84	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,299.00000	1,184	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			39.00000	47	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,769.00000	1,647	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			24.00000	28	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,254.00000	2,128	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			42.00000	50	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,721.00000	1,600	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			114.00000	137	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			943.00000	837	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			101.00000	121	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,030.00000	921	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			79.00000	94	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,208.00000	1,094	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			44.00000	52	23.07	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	14.55	Put		1,673.00000	1,552	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		107.00000	129	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		986.00000	879	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		121.00000	146	20.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		901.00000	796	20.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		55.00000	66	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,484.00000	1,366	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		138.00000	166	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		817.00000	716	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		4,821.00000	4,950	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,323.00000	3,452	33.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		3.00000	2	33.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		1,841.00000	1,968	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		20.00000	18	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		518.00000	609	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		198.00000	159	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		7.00000	8	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		4,186.00000	4,058	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		3.00000	3	37.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,682.00000	5,553	37.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		1.00000	1	41.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,181.00000	7,051	41.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,271.00000	5,400	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,772.00000	3,901	35.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		1.00000	1	35.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,282.00000	2,410	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		11.00000	10	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		856.00000	964	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		85.00000	64	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		9.00000	10	31.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,739.00000	3,610	31.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		3.00000	4	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,233.00000	5,104	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		2.00000	2	40.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,731.00000	6,602	40.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,521.00000	5,650	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,022.00000	4,151	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		1.00000	1	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,529.00000	2,657	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		8.00000	7	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,071.00000	1,192	19.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		50.00000	42	19.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.40	Call			11.00000	12	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,490.00000	3,362	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			4.00000	5	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,983.00000	4,855	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	2	39.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,481.00000	6,352	39.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			486.00000	574	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			215.00000	174	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			587.00000	682	18.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			166.00000	132	18.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			454.00000	540	18.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			233.00000	190	18.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			623.00000	720	18.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			152.00000	120	18.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			552.00000	645	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			181.00000	145	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			366.00000	445	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			296.00000	245	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			454.00000	540	18.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			233.00000	190	18.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			231.00000	276	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			510.00000	426	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,025.00000	3,153	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			4.00000	3	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,037.00000	2,164	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			16.00000	14	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			8.00000	9	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,988.00000	3,859	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	2	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,981.00000	5,852	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	43.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,980.00000	7,851	43.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,922.00000	4,051	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,926.00000	3,054	31.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			5.00000	4	31.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,939.00000	2,066	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			18.00000	16	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			983.00000	1,098	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			62.00000	48	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			8.00000	9	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,087.00000	3,959	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,081.00000	5,952	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	44.07	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	21.00	Put			8,080.00000	7,951	44.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,822.00000	3,951	35.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	35.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,826.00000	2,955	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			5.00000	5	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			898.00000	1,007	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			77.00000	57	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,181.00000	6,052	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,180.00000	8,051	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,777.00000	2,905	30.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			6.00000	5	30.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,792.00000	1,919	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			21.00000	19	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			7.00000	8	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,236.00000	4,108	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,231.00000	6,102	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,230.00000	8,101	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,622.00000	3,751	34.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	1	34.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,628.00000	2,756	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			7.00000	6	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,645.00000	1,772	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			25.00000	22	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			735.00000	838	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			115.00000	88	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			6.00000	7	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,385.00000	4,257	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	39.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,381.00000	6,252	39.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,380.00000	8,251	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,523.00000	3,652	33.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	2	33.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,548.00000	1,674	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			27.00000	24	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			659.00000	758	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			138.00000	108	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			6.00000	7	34.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,485.00000	4,357	34.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,480.00000	8,351	44.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.45	Call			3,473.00000	3,602	33.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			2.00000	2	33.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,480.00000	2,608	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			9.00000	8	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,500.00000	1,626	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			29.00000	26	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			6.00000	6	34.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,535.00000	4,406	34.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	39.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,531.00000	6,402	39.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,530.00000	8,401	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,423.00000	3,552	33.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			2.00000	2	33.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,430.00000	2,558	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			9.00000	8	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,452.00000	1,577	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			31.00000	27	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			5.00000	6	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,585.00000	4,456	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			2.00000	2	39.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,581.00000	6,452	39.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,580.00000	8,451	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,332.00000	2,459	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			11.00000	9	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,355.00000	1,480	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			35.00000	30	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			5.00000	6	34.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,684.00000	4,556	34.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			2.00000	2	40.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,681.00000	6,552	40.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,680.00000	8,551	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,373.00000	3,502	33.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			2.00000	2	33.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,381.00000	2,509	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			10.00000	9	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,403.00000	1,529	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			33.00000	29	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			5.00000	6	34.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,634.00000	4,506	34.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			2.00000	2	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,631.00000	6,502	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	44.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.55	Put		8,630.00000	8,501	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,572.00000	3,701	34.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		2.00000	1	34.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,578.00000	2,707	29.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		8.00000	7	29.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,597.00000	1,723	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		26.00000	23	23.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		697.00000	798	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		126.00000	98	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		6.00000	7	34.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,435.00000	4,307	34.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		2.00000	2	39.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,431.00000	6,302	39.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,430.00000	8,301	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,722.00000	3,851	34.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		1.00000	1	34.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,727.00000	2,855	30.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		6.00000	5	30.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,743.00000	1,870	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		22.00000	20	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		815.00000	921	18.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		94.00000	71	18.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		7.00000	8	33.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,286.00000	4,158	33.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		2.00000	2	38.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,281.00000	6,152	38.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		1.00000	1	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,280.00000	8,151	44.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,972.00000	4,101	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		2,975.00000	3,104	31.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		4.00000	4	31.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		1,988.00000	2,115	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		17.00000	15	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		1,027.00000	1,145	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		56.00000	45	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		8.00000	9	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		4,037.00000	3,909	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		2.00000	2	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		6,031.00000	5,902	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		1.00000	1	43.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		8,030.00000	7,901	43.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		4,121.00000	4,250	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		1.00000	0	35.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.80	Call			3,124.00000	3,253	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			4.00000	3	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,135.00000	2,262	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			14.00000	12	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,165.00000	1,288	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			44.00000	38	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			9.00000	10	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,888.00000	3,760	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	3	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,882.00000	5,753	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	43.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,880.00000	7,751	43.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,171.00000	4,300	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,174.00000	3,303	32.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			3.00000	3	32.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,184.00000	2,311	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			13.00000	11	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,212.00000	1,336	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			41.00000	36	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			9.00000	10	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,838.00000	3,710	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	3	37.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,832.00000	5,703	37.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	43.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,830.00000	7,701	43.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.27570		13.14370		18.37	265,514.00	20	14,363.00
£ / R On 14/12/2009 Currency Future	13.15	Call			595.00000	658	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			601.00000	532	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			663.00000	731	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			519.00000	456	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			640.00000	706	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			546.00000	480	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			576.00000	635	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			632.00000	559	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			488.00000	537	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			795.00000	712	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			443.00000	487	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			899.00000	812	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			429.00000	472	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			935.00000	846	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			390.00000	428	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,046.00000	953	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			378.00000	415	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,084.00000	989	19.87	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	13.75	Call			402.00000	442	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,009.00000	917	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			415.00000	457	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			972.00000	881	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			429.00000	472	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			935.00000	846	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			473.00000	520	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			829.00000	744	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			539.00000	593	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			695.00000	617	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			505.00000	555	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			761.00000	679	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			522.00000	574	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			728.00000	648	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			576.00000	635	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			632.00000	559	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			595.00000	658	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			601.00000	532	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			617.00000	682	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			573.00000	506	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			378.00000	415	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,084.00000	989	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			415.00000	457	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			972.00000	881	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			443.00000	487	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			899.00000	812	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			488.00000	537	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			795.00000	712	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			458.00000	503	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			864.00000	778	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			402.00000	442	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,009.00000	917	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			617.00000	682	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			573.00000	506	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			687.00000	757	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			493.00000	431	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			443.00000	487	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			899.00000	812	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			286.00000	314	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,442.00000	1,338	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			344.00000	378	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,200.00000	1,102	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			333.00000	366	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,239.00000	1,140	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			333.00000	366	20.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put			1,239.00000	1,140	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			323.00000	355	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,279.00000	1,179	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			295.00000	324	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,401.00000	1,298	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			262.00000	287	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,568.00000	1,461	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			278.00000	305	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,484.00000	1,379	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			270.00000	296	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,526.00000	1,420	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			254.00000	279	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,611.00000	1,503	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			203.00000	222	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,959.00000	1,846	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			208.00000	228	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,915.00000	1,802	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			240.00000	263	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,696.00000	1,587	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			227.00000	248	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,783.00000	1,672	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			214.00000	234	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,871.00000	1,759	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			192.00000	210	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,048.00000	1,934	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			182.00000	199	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,139.00000	2,023	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			171.00000	189	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,228.00000	2,113	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			129.00000	144	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,585.00000	2,468	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			323.00000	355	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,279.00000	1,179	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			304.00000	334	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,360.00000	1,258	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			366.00000	402	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,122.00000	1,026	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			240.00000	263	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,696.00000	1,587	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			313.00000	344	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,320.00000	1,218	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			247.00000	271	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,653.00000	1,545	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			233.00000	255	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,739.00000	1,630	21.87	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	14.75	Call			220.00000	241	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,827.00000	1,715	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			178.00000	194	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,184.00000	2,068	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			378.00000	415	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,084.00000	989	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			355.00000	390	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,161.00000	1,064	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			313.00000	344	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,320.00000	1,218	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			247.00000	271	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,653.00000	1,545	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			197.00000	216	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,004.00000	1,890	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			233.00000	255	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,739.00000	1,630	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			187.00000	204	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,093.00000	1,978	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			366.00000	402	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,122.00000	1,026	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			270.00000	296	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,526.00000	1,420	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			203.00000	222	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,959.00000	1,846	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			278.00000	305	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,484.00000	1,379	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,846.00000	4,977	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,365.00000	3,495	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			22.00000	20	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,913.00000	2,037	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			70.00000	61	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			763.00000	839	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			419.00000	363	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			112.00000	125	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,768.00000	2,650	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			41.00000	46	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,197.00000	4,070	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			24.00000	26	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,681.00000	5,550	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			15.00000	16	31.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,171.00000	7,040	31.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,294.00000	5,426	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,808.00000	3,939	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Put		14.00000	13	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,341.00000	2,469	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		47.00000	44	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,031.00000	1,125	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		237.00000	199	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		154.00000	171	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,360.00000	2,246	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		54.00000	61	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,760.00000	3,636	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		28.00000	30	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,234.00000	5,105	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		17.00000	18	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,723.00000	6,593	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,544.00000	5,676	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,055.00000	4,185	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		11.00000	9	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,583.00000	2,712	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		40.00000	37	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,211.00000	1,322	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		167.00000	146	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		64.00000	73	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,520.00000	3,397	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		30.00000	33	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,987.00000	4,858	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		19.00000	20	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,475.00000	6,344	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		505.00000	555	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		761.00000	679	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		711.00000	784	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		468.00000	408	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		875.00000	959	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		331.00000	283	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		817.00000	897	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		374.00000	322	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		711.00000	784	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		468.00000	408	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		790.00000	868	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		396.00000	342	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		737.00000	811	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		443.00000	385	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		557.00000	613	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		663.00000	587	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		344.00000	378	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,200.00000	1,102	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			522.00000	574	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			728.00000	648	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			323.00000	355	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,279.00000	1,179	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			355.00000	390	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,161.00000	1,064	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			473.00000	520	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			829.00000	744	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,072.00000	3,201	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			28.00000	25	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,100.00000	2,228	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			57.00000	52	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			45.00000	52	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,002.00000	3,876	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			22.00000	24	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,979.00000	5,848	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			12.00000	13	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,968.00000	7,837	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,956.00000	4,087	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			13.00000	11	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,974.00000	3,103	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			30.00000	28	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,006.00000	2,132	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			62.00000	56	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,134.00000	1,238	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			190.00000	162	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			43.00000	49	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,099.00000	3,973	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			22.00000	23	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,078.00000	5,947	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			11.00000	12	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,068.00000	7,937	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,827.00000	2,957	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			34.00000	31	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,867.00000	1,991	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			74.00000	65	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			40.00000	45	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,247.00000	4,119	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			20.00000	22	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,227.00000	6,096	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			10.00000	11	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,217.00000	8,086	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,857.00000	3,988	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			14.00000	12	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,876.00000	3,006	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.30	Put		32.00000	30	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,065.00000	1,160	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		221.00000	185	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		160.00000	177	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,316.00000	2,202	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		21.00000	22	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,177.00000	6,047	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		11.00000	12	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,167.00000	8,036	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,660.00000	3,791	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		16.00000	15	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,681.00000	2,810	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		37.00000	34	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,731.00000	1,852	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		87.00000	77	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		935.00000	1,023	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		291.00000	247	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		138.00000	154	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,495.00000	2,379	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		38.00000	42	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,394.00000	4,266	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		19.00000	21	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,376.00000	6,245	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		9.00000	10	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,366.00000	8,235	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,513.00000	3,643	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		19.00000	17	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,535.00000	2,664	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		41.00000	38	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,597.00000	1,716	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		103.00000	90	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		846.00000	928	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		352.00000	302	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		125.00000	139	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,631.00000	2,513	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		36.00000	40	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,542.00000	4,414	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		18.00000	20	30.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,525.00000	6,394	30.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		8.00000	9	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,515.00000	8,384	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,463.00000	3,594	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		20.00000	18	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,486.00000	2,615	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		43.00000	39	22.10	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 14/12/2009 Currency Future	11.70	Call			1,552.00000	1,671	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			109.00000	95	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			120.00000	134	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,676.00000	2,559	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			35.00000	39	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,591.00000	4,463	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			18.00000	19	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,574.00000	6,444	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			8.00000	9	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,564.00000	8,433	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,414.00000	3,544	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			21.00000	19	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,438.00000	2,566	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			44.00000	41	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,509.00000	1,626	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			115.00000	101	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			116.00000	130	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,722.00000	2,604	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			34.00000	38	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,641.00000	4,512	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			18.00000	19	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,624.00000	6,493	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			8.00000	9	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,614.00000	8,483	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,316.00000	3,446	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			22.00000	20	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,422.00000	1,538	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			128.00000	112	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			108.00000	121	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,814.00000	2,695	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			33.00000	37	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,739.00000	4,611	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			7.00000	8	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,714.00000	8,582	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,389.00000	2,518	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			46.00000	42	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,465.00000	1,582	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			121.00000	106	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			34.00000	37	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,690.00000	4,562	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			17.00000	19	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,674.00000	6,543	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			8.00000	8	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,664.00000	8,533	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,611.00000	3,741	26.67	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 14/12/2009 Currency Future	9.55	Put		17.00000	16	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,632.00000	2,761	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		38.00000	36	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,686.00000	1,807	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		92.00000	81	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		904.00000	990	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		311.00000	265	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		134.00000	149	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,540.00000	2,423	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		37.00000	41	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,443.00000	4,316	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		19.00000	20	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,425.00000	6,295	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		9.00000	10	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,415.00000	8,284	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,709.00000	3,840	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		16.00000	14	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,730.00000	2,859	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		36.00000	33	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,776.00000	1,898	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		82.00000	72	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		966.00000	1,056	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		273.00000	231	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		144.00000	160	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,450.00000	2,334	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		39.00000	43	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,345.00000	4,217	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		20.00000	21	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,326.00000	6,195	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		10.00000	11	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,316.00000	8,185	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,104.00000	4,234	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		10.00000	8	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,121.00000	3,250	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		27.00000	24	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,148.00000	2,276	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		55.00000	50	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,252.00000	1,364	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		159.00000	139	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		187.00000	204	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,093.00000	1,978	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		47.00000	54	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,953.00000	3,828	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		23.00000	24	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,929.00000	5,798	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.05	Call		12.00000	13	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,918.00000	7,787	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,153.00000	4,283	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		9.00000	7	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,169.00000	3,299	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		26.00000	23	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,196.00000	2,324	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		53.00000	49	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,294.00000	1,407	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		150.00000	131	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		49.00000	55	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,905.00000	3,780	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		23.00000	25	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,879.00000	5,749	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		12.00000	13	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,868.00000	7,737	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		0.00000	4,136	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		0.00000	10	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		0.00000	3,152	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		0.00000	27	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	2,180	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		0.00000	54	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	1,280	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		0.00000	154	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	194	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		0.00000	2,068	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		0.00000	50	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		0.00000	3,925	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		0.00000	23	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		0.00000	5,898	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	12	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		0.00000	7,887	32.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.49750	13.36410		18.86	13,497.50	1	58.00
£ / R On 15/03/2010 Currency Future	13.35	Call		804.00000	867	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		790.00000	719	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		867.00000	934	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		703.00000	637	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		846.00000	911	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		732.00000	664	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		785.00000	845	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		821.00000	748	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		696.00000	749	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		982.00000	901	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		649.00000	697	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,085.00000	1,000	19.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.90	Call			619.00000	665	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,155.00000	1,068	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			578.00000	621	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,263.00000	1,173	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			605.00000	650	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,191.00000	1,103	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			634.00000	681	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,119.00000	1,034	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			664.00000	714	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,050.00000	966	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			730.00000	785	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			916.00000	838	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			713.00000	767	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			949.00000	869	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			766.00000	825	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			852.00000	777	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			825.00000	889	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			760.00000	691	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			680.00000	731	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,016.00000	934	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			748.00000	804	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			884.00000	807	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,897.00000	4,028	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			32.00000	31	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,922.00000	3,053	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			58.00000	55	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,977.00000	2,094	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			113.00000	97	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,231.00000	1,318	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			367.00000	320	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			472.00000	507	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,608.00000	1,509	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			311.00000	335	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,447.00000	2,338	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			205.00000	220	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,341.00000	3,223	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			139.00000	151	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,275.00000	4,154	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,799.00000	3,930	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			35.00000	33	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,825.00000	2,956	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			61.00000	58	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,893.00000	2,009	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			129.00000	111	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,172.00000	1,256	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Put		408.00000	358	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		452.00000	485	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,688.00000	1,587	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		298.00000	321	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,534.00000	2,423	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		197.00000	212	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,433.00000	3,314	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		133.00000	145	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,369.00000	4,247	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,701.00000	3,832	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		37.00000	34	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,729.00000	2,859	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		65.00000	61	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,811.00000	1,925	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		147.00000	127	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,115.00000	1,196	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		451.00000	399	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		433.00000	464	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,769.00000	1,667	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		285.00000	307	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,621.00000	2,510	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		190.00000	204	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,526.00000	3,406	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		127.00000	138	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,463.00000	4,341	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,603.00000	3,734	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		39.00000	37	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,632.00000	2,762	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		68.00000	65	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,731.00000	1,842	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		167.00000	145	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,061.00000	1,139	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		497.00000	442	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		415.00000	445	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,851.00000	1,747	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		273.00000	294	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,709.00000	2,597	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		183.00000	196	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,619.00000	3,498	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		121.00000	132	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,557.00000	4,435	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,457.00000	3,587	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		43.00000	40	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,488.00000	2,618	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		74.00000	71	19.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.95	Call			1,614.00000	1,722	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			200.00000	175	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			984.00000	1,058	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			570.00000	510	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			390.00000	418	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,976.00000	1,870	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			257.00000	276	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,842.00000	2,729	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			173.00000	185	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,758.00000	3,638	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			114.00000	123	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,699.00000	4,576	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,554.00000	3,685	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			40.00000	38	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,584.00000	2,714	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			70.00000	67	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,691.00000	1,802	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			177.00000	154	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,035.00000	1,111	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			521.00000	464	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			406.00000	436	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,892.00000	1,788	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			268.00000	288	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,753.00000	2,641	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			179.00000	192	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,665.00000	3,545	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			119.00000	129	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,605.00000	4,482	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,848.00000	3,979	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			33.00000	32	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,874.00000	3,004	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			60.00000	57	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,935.00000	2,051	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			121.00000	104	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,201.00000	1,287	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			387.00000	339	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			462.00000	496	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,648.00000	1,548	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			304.00000	328	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,490.00000	2,380	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			201.00000	216	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,387.00000	3,269	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			136.00000	148	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,322.00000	4,200	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,652.00000	3,783	23.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	36	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,680.00000	2,811	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			66.00000	63	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,771.00000	1,883	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			157.00000	136	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,088.00000	1,167	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			474.00000	420	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			424.00000	455	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,810.00000	1,707	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			279.00000	301	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,665.00000	2,553	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			186.00000	200	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,572.00000	3,452	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			124.00000	135	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,510.00000	4,388	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,750.00000	3,881	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			36.00000	33	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,777.00000	2,907	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			63.00000	60	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,852.00000	1,967	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			138.00000	119	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,143.00000	1,226	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			429.00000	378	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			442.00000	475	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,728.00000	1,627	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			291.00000	314	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,577.00000	2,466	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			193.00000	208	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,479.00000	3,360	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			130.00000	141	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,416.00000	4,294	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,505.00000	3,636	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			41.00000	39	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,536.00000	2,666	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			72.00000	69	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,652.00000	1,762	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			188.00000	164	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,009.00000	1,084	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			545.00000	487	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			398.00000	427	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,934.00000	1,829	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			262.00000	282	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,798.00000	2,684	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			176.00000	189	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,712.00000	3,591	24.86	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 15/03/2010 Currency Future	17.90	Call			116.00000	126	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,652.00000	4,529	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			680.00000	731	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,016.00000	934	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,092.00000	4,220	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			28.00000	23	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,117.00000	3,246	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			52.00000	49	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,153.00000	2,284	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			89.00000	86	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,358.00000	1,458	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			294.00000	260	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			516.00000	554	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,452.00000	1,356	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			339.00000	362	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,275.00000	2,165	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			222.00000	239	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,158.00000	3,041	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			152.00000	163	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,088.00000	3,965	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			63.00000	69	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,999.00000	5,871	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			27.00000	29	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,963.00000	7,832	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,946.00000	4,076	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			32.00000	29	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,971.00000	3,101	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			57.00000	53	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,019.00000	2,142	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			105.00000	94	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,261.00000	1,352	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			347.00000	305	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			318.00000	342	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,404.00000	2,294	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			142.00000	154	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,228.00000	4,107	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			59.00000	65	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,145.00000	6,017	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			25.00000	28	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,111.00000	7,980	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			57.00000	62	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,242.00000	6,114	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			24.00000	26	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,210.00000	8,079	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			55.00000	60	27.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.60	Put		6,291.00000	6,163	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		23.00000	26	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,259.00000	8,128	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		52.00000	57	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,438.00000	6,309	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		21.00000	24	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,407.00000	8,276	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		50.00000	54	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,536.00000	6,407	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		20.00000	22	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,506.00000	8,375	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		49.00000	53	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,584.00000	6,456	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		20.00000	22	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,556.00000	8,424	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		48.00000	52	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,633.00000	6,504	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		19.00000	21	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,605.00000	8,474	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,359.00000	3,490	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		45.00000	42	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,392.00000	2,522	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		78.00000	75	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,538.00000	1,644	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		224.00000	197	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		936.00000	1,007	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		622.00000	559	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		246.00000	265	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,932.00000	2,817	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		109.00000	118	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,794.00000	4,671	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		46.00000	50	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,731.00000	6,602	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		18.00000	20	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,704.00000	8,573	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		51.00000	55	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,487.00000	6,358	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		21.00000	23	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,457.00000	8,326	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		54.00000	59	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,340.00000	6,212	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		23.00000	25	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,308.00000	8,178	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,995.00000	4,124	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		31.00000	27	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.40	Call			3,020.00000	3,149	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			55.00000	52	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			2,062.00000	2,189	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			98.00000	91	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,292.00000	1,387	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			328.00000	289	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			325.00000	348	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,361.00000	2,251	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			146.00000	157	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,182.00000	4,059	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			60.00000	66	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,096.00000	5,968	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			26.00000	28	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,062.00000	7,931	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			4,140.00000	4,269	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			26.00000	21	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			3,165.00000	3,295	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			51.00000	48	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			2,200.00000	2,331	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			86.00000	84	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,393.00000	1,494	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			279.00000	247	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			345.00000	370	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,231.00000	2,122	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			155.00000	166	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,040.00000	3,918	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			64.00000	70	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			5,950.00000	5,823	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			28.00000	30	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			7,914.00000	7,783	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			4,188.00000	4,317	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			24.00000	20	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			3,214.00000	3,344	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			49.00000	46	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			2,248.00000	2,379	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			84.00000	81	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,429.00000	1,531	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			265.00000	233	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			352.00000	377	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,188.00000	2,080	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			157.00000	169	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			3,993.00000	3,871	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			66.00000	72	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			5,902.00000	5,774	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			28.00000	31	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.20	Put		7,864.00000	7,733	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,044.00000	4,172	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		30.00000	25	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,068.00000	3,198	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		54.00000	50	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,105.00000	2,236	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		91.00000	89	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,324.00000	1,422	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		310.00000	275	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		332.00000	355	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,318.00000	2,208	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		149.00000	160	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,135.00000	4,012	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		62.00000	67	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,048.00000	5,920	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		27.00000	29	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,012.00000	7,881	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.71130	13.57450		19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		984.00000	1,048	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		960.00000	887	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,044.00000	1,112	18.71	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		870.00000	800	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,024.00000	1,090	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		899.00000	829	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		947.00000	1,008	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,022.00000	946	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		860.00000	915	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,186.00000	1,104	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		813.00000	865	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,288.00000	1,203	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		798.00000	849	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,323.00000	1,237	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		754.00000	803	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,430.00000	1,341	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		256.00000	272	24.80	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,181.00000	4,060	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		741.00000	788	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,466.00000	1,377	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		768.00000	818	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,394.00000	1,306	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		783.00000	833	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,358.00000	1,272	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		844.00000	898	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,219.00000	1,137	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		911.00000	969	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	13.75	Put			1,086.00000	1,008	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			893.00000	951	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,119.00000	1,040	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			844.00000	898	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,219.00000	1,137	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			828.00000	881	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,254.00000	1,170	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			860.00000	915	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,186.00000	1,104	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			928.00000	988	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,054.00000	977	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			877.00000	933	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,152.00000	1,072	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			928.00000	988	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,054.00000	977	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,004.00000	1,069	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			929.00000	857	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,108.00000	1,179	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			784.00000	718	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,065.00000	1,134	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			841.00000	772	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			664.00000	707	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,690.00000	1,595	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			727.00000	774	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,503.00000	1,412	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,602.00000	1,703	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			377.00000	342	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,300.00000	1,382	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			576.00000	521	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			515.00000	546	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,290.00000	2,185	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			367.00000	390	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,142.00000	3,029	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			268.00000	284	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,043.00000	3,923	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			196.00000	209	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,972.00000	4,848	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,636.00000	1,738	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			362.00000	327	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,326.00000	1,410	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			552.00000	498	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,087.00000	1,156	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			812.00000	745	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			523.00000	555	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,249.00000	2,144	21.87	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 14/06/2010 Currency Future	16.30	Call			373.00000	397	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,099.00000	2,986	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			272.00000	289	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,997.00000	3,877	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			199.00000	212	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,925.00000	4,801	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,986.00000	5,121	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			11.00000	10	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,534.00000	3,668	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			59.00000	57	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,162.00000	2,281	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			187.00000	169	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,177.00000	1,252	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			702.00000	640	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			399.00000	425	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,925.00000	2,813	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			248.00000	264	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,274.00000	4,153	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			158.00000	168	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,683.00000	5,556	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			99.00000	106	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,124.00000	6,995	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,430.00000	5,566	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	4	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,973.00000	4,106	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			49.00000	45	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,549.00000	2,674	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			125.00000	113	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,408.00000	1,499	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			484.00000	438	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			467.00000	496	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,542.00000	2,434	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			284.00000	302	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,860.00000	3,741	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			179.00000	191	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,255.00000	5,130	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			114.00000	123	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,690.00000	6,561	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,678.00000	5,814	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	3	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,212.00000	4,344	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			37.00000	33	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,773.00000	2,900	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			98.00000	89	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,568.00000	1,668	17.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put			394.00000	357	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			506.00000	537	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,332.00000	2,226	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			307.00000	327	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,633.00000	3,515	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			193.00000	206	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,019.00000	4,895	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			124.00000	133	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,450.00000	6,322	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,117.00000	4,249	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			42.00000	37	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,144.00000	3,278	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			70.00000	67	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,246.00000	2,366	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			171.00000	155	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,501.00000	1,599	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			427.00000	388	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			689.00000	732	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,614.00000	1,521	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			490.00000	520	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,416.00000	2,309	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			349.00000	371	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,275.00000	3,160	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,241.00000	3,375	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			67.00000	64	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,331.00000	2,453	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			157.00000	142	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			714.00000	760	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,540.00000	1,448	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			361.00000	384	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,186.00000	3,073	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			264.00000	280	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,089.00000	3,969	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,259.00000	4,392	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			35.00000	30	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,290.00000	3,424	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			65.00000	63	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,374.00000	2,497	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			150.00000	136	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			252.00000	268	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,228.00000	4,106	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			630.00000	670	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,806.00000	1,709	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			451.00000	479	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,626.00000	2,518	22.60	0.00	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	16.75	Call			322.00000	342	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,498.00000	3,381	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			237.00000	252	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,412.00000	4,291	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			578.00000	614	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,004.00000	1,903	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			413.00000	439	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,839.00000	2,728	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			298.00000	316	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,723.00000	3,605	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			219.00000	233	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,644.00000	4,522	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,876.00000	4,010	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			51.00000	49	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,909.00000	3,038	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			85.00000	76	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,042.00000	2,156	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			218.00000	194	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,353.00000	1,438	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			529.00000	477	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			532.00000	564	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,207.00000	2,103	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			379.00000	404	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,055.00000	2,942	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			276.00000	293	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,951.00000	3,832	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			202.00000	216	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,878.00000	4,754	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,729.00000	3,863	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			54.00000	52	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,927.00000	2,037	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			252.00000	226	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,274.00000	1,355	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			600.00000	544	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,680.00000	3,815	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			55.00000	53	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,728.00000	2,854	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			103.00000	93	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,889.00000	1,998	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			264.00000	237	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,249.00000	1,328	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			625.00000	567	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			498.00000	528	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,374.00000	2,267	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			355.00000	378	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.45	Put		3,231.00000	3,116	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		260.00000	276	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,135.00000	4,015	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		191.00000	203	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,066.00000	4,942	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,582.00000	3,717	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		58.00000	55	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,638.00000	2,764	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		113.00000	102	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,815.00000	1,922	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		290.00000	261	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,200.00000	1,277	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		676.00000	615	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		483.00000	512	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,458.00000	2,350	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		344.00000	365	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,319.00000	3,204	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		185.00000	197	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,160.00000	5,036	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,485.00000	3,619	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		60.00000	58	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,742.00000	1,847	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		318.00000	286	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,153.00000	1,227	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		729.00000	666	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		333.00000	354	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,408.00000	3,292	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		245.00000	260	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,320.00000	4,199	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,778.00000	3,912	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		53.00000	51	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,818.00000	2,946	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		93.00000	84	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,965.00000	2,076	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		240.00000	215	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,925.00000	4,059	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		50.00000	48	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,955.00000	3,084	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		80.00000	72	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,082.00000	2,196	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		207.00000	185	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,381.00000	1,467	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		506.00000	455	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		541.00000	574	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,166.00000	2,062	21.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.20	Call		386.00000	411	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,011.00000	2,899	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		280.00000	297	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,905.00000	3,786	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		206.00000	219	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,831.00000	4,708	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,955.00000	3,084	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		80.00000	72	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,082.00000	2,196	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		207.00000	185	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,381.00000	1,467	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		506.00000	455	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		541.00000	574	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,166.00000	2,062	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,631.00000	3,766	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		57.00000	54	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,683.00000	2,809	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		108.00000	98	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,852.00000	1,960	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		277.00000	249	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,225.00000	1,302	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		650.00000	591	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		188.00000	200	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,113.00000	4,989	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,593.00000	2,719	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		119.00000	107	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,778.00000	1,885	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		304.00000	273	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		475.00000	504	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,501.00000	2,392	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		338.00000	359	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,364.00000	3,248	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		182.00000	194	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,208.00000	5,083	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,070.00000	4,201	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		45.00000	40	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,096.00000	3,229	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		71.00000	68	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,204.00000	2,323	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		179.00000	162	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,469.00000	1,565	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		444.00000	404	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		568.00000	604	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,044.00000	1,942	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		406.00000	432	22.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.05	Put		2,882.00000	2,771	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		293.00000	311	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,769.00000	3,650	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		215.00000	229	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,691.00000	4,568	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		139.00000	148	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,115.00000	5,987	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		74.00000	79	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,049.00000	7,918	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,001.00000	3,132	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		76.00000	71	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,121.00000	2,238	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		197.00000	177	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		135.00000	144	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,210.00000	6,083	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		71.00000	77	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,147.00000	8,016	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		131.00000	140	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,306.00000	6,178	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		68.00000	74	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,244.00000	8,113	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,827.00000	3,961	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		52.00000	50	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,863.00000	2,991	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		89.00000	80	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,003.00000	2,116	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		229.00000	205	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		443.00000	471	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,668.00000	2,560	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		233.00000	248	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,459.00000	4,337	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		128.00000	137	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,354.00000	6,226	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		67.00000	73	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,292.00000	8,162	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,728.00000	2,854	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		103.00000	93	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,889.00000	1,998	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		264.00000	237	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,249.00000	1,328	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		625.00000	567	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		420.00000	447	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,796.00000	2,686	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		222.00000	237	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,598.00000	4,475	25.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.95	Call			122.00000	131	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,498.00000	6,370	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			63.00000	69	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,438.00000	8,307	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			420.00000	447	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,796.00000	2,686	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			120.00000	129	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,546.00000	6,417	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			62.00000	67	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,487.00000	8,356	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			392.00000	417	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,968.00000	2,856	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			209.00000	222	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,784.00000	4,661	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			58.00000	63	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,633.00000	8,502	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,436.00000	3,570	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			62.00000	59	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,505.00000	2,629	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			131.00000	118	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,706.00000	1,811	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			332.00000	299	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,131.00000	1,203	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			756.00000	692	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			113.00000	121	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,738.00000	6,609	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			57.00000	62	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,682.00000	8,551	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,339.00000	3,473	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			64.00000	61	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,418.00000	2,541	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			143.00000	129	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			109.00000	117	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,834.00000	6,706	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			54.00000	59	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,780.00000	8,648	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,387.00000	3,522	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			63.00000	60	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,461.00000	2,585	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			137.00000	124	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,671.00000	1,774	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			347.00000	313	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			111.00000	119	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,786.00000	6,658	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			56.00000	61	28.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.25	Put		8,731.00000	8,599	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		212.00000	226	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,738.00000	4,615	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		116.00000	125	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,642.00000	6,513	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		59.00000	64	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,585.00000	8,453	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		428.00000	455	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,753.00000	2,644	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		226.00000	241	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,551.00000	4,429	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		64.00000	70	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,390.00000	8,259	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,164.00000	4,296	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		40.00000	35	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,193.00000	3,327	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		68.00000	65	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,288.00000	2,410	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		164.00000	148	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,534.00000	1,633	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		410.00000	372	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		143.00000	152	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,018.00000	5,891	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		76.00000	82	28.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,951.00000	7,821	28.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		145.00000	154	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,970.00000	5,843	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		77.00000	83	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,903.00000	7,772	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		0.00000	4,154	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		0.00000	42	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		0.00000	3,181	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		0.00000	70	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		0.00000	1,532	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		0.00000	421	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		0.00000	1,027	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		0.00000	916	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		0.00000	146	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		0.00000	6,035	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		0.00000	78	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		0.00000	7,967	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.23790	11.14980		17.66	30,420,995.30	2,707	21,468.00
€ / R On 14/09/2009 Currency Future	11.15	Call		286.00000	334	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		286.00000	246	17.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.15	Call			286.00000	334	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			286.00000	246	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			369.00000	424	18.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			219.00000	186	18.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			312.00000	363	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			262.00000	225	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			266.00000	307	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			316.00000	269	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			197.00000	225	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			447.00000	388	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			158.00000	180	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			558.00000	493	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			136.00000	156	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			636.00000	568	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			136.00000	156	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			636.00000	568	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			126.00000	144	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			676.00000	607	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			146.00000	168	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			597.00000	530	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			170.00000	194	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			520.00000	456	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			229.00000	261	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			379.00000	323	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			247.00000	281	17.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			347.00000	293	17.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			41.00000	47	22.95	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,391.00000	1,309	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			213.00000	243	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			413.00000	355	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			183.00000	209	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			483.00000	421	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			183.00000	209	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			483.00000	421	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			213.00000	243	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			413.00000	355	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			109.00000	125	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			759.00000	687	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			101.00000	116	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			801.00000	728	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			117.00000	134	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			717.00000	646	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			94.00000	108	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			844.00000	770	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			82.00000	93	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.00	Put		932.00000	855	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		88.00000	100	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		888.00000	812	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		76.00000	87	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		976.00000	899	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		71.00000	81	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,021.00000	943	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		47.00000	54	22.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,297.00000	1,216	22.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		54.00000	61	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,204.00000	1,123	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		57.00000	66	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,158.00000	1,078	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		44.00000	50	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,344.00000	1,262	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		36.00000	41	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,486.00000	1,403	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		34.00000	39	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,534.00000	1,451	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		28.00000	32	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,679.00000	1,594	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		22.00000	25	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,873.00000	1,787	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		18.00000	20	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,068.00000	1,982	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		19.00000	21	25.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,019.00000	1,934	25.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		19.00000	21	25.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,019.00000	1,934	25.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		13.00000	15	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,363.00000	2,277	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		12.00000	14	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,412.00000	2,326	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		13.00000	15	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,314.00000	2,227	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		14.00000	16	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,264.00000	2,178	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		15.00000	17	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,215.00000	2,129	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		15.00000	17	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,215.00000	2,129	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		17.00000	19	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,117.00000	2,031	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		10.00000	12	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,561.00000	2,474	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.85	Call			9.00000	10	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,709.00000	2,622	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			8.00000	10	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,759.00000	2,672	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			11.00000	13	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,462.00000	2,375	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			16.00000	18	26.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,166.00000	2,080	26.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			16.00000	18	26.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,166.00000	2,080	26.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			14.00000	16	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,264.00000	2,178	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			21.00000	24	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,921.00000	1,836	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			10.00000	11	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,610.00000	2,523	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			11.00000	12	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,511.00000	2,425	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			8.00000	10	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,759.00000	2,672	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			8.00000	9	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,808.00000	2,721	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			8.00000	9	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,858.00000	2,771	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	8	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,957.00000	2,870	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			9.00000	11	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,660.00000	2,573	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			20.00000	23	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,970.00000	1,885	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			6.00000	7	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,057.00000	2,969	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	4	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,704.00000	3,616	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			9.00000	11	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,660.00000	2,573	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	8	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,957.00000	2,870	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	7	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,156.00000	3,069	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	6	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,256.00000	3,168	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			5.00000	6	30.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,355.00000	3,268	30.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	5	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.60	Put		3,455.00000	3,367	31.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		11.00000	13	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,462.00000	2,375	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		6.00000	7	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,156.00000	3,069	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	6	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,256.00000	3,168	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		32.00000	36	23.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,582.00000	1,498	23.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		28.00000	32	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,679.00000	1,594	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		25.00000	29	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,775.00000	1,691	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		12.00000	14	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,412.00000	2,326	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		7.00000	8	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,908.00000	2,820	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		7.00000	8	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		3,007.00000	2,920	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		6.00000	7	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,106.00000	3,019	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		20.00000	23	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,970.00000	1,885	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		25.00000	29	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,775.00000	1,691	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		27.00000	30	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,727.00000	1,642	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		24.00000	27	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,824.00000	1,739	24.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		9.00000	10	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,709.00000	2,622	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		21.00000	24	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,921.00000	1,836	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		11.00000	12	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,511.00000	2,425	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		30.00000	34	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,630.00000	1,546	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		36.00000	41	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,486.00000	1,403	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		50.00000	57	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,250.00000	1,169	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		39.00000	44	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,439.00000	1,356	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		66.00000	75	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,066.00000	988	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.35	Call		50.00000	57	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,250.00000	1,169	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		27.00000	30	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,727.00000	1,642	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		71.00000	81	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,021.00000	943	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		62.00000	70	21.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,112.00000	1,032	21.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		66.00000	75	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,066.00000	988	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		34.00000	39	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,534.00000	1,451	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,750.00000	4,838	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,250.00000	3,338	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	1	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,759.00000	1,847	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		9.00000	9	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		431.00000	490	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		181.00000	153	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	3	34.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,253.00000	4,165	34.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	38.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,751.00000	5,663	38.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		1.00000	1	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,251.00000	7,163	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,050.00000	5,138	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,550.00000	3,638	33.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	33.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,056.00000	2,144	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		6.00000	6	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		645.00000	716	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		96.00000	79	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		3.00000	4	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,953.00000	3,866	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	37.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,451.00000	5,363	37.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		1.00000	1	42.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,951.00000	6,863	42.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,200.00000	5,288	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,700.00000	3,788	33.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	33.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,204.00000	2,292	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.95	Put			5.00000	5	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			767.00000	842	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			67.00000	54	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	4	32.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,804.00000	3,716	32.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	37.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,301.00000	5,213	37.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	1	42.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,801.00000	6,713	42.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			197.00000	225	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			447.00000	388	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			94.00000	108	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			844.00000	770	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			146.00000	168	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			597.00000	530	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			101.00000	116	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			801.00000	728	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			340.00000	393	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			240.00000	205	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			399.00000	457	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			199.00000	169	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			533.00000	599	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			133.00000	111	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			463.00000	525	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			164.00000	138	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			569.00000	637	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			120.00000	99	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			498.00000	562	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			148.00000	124	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,150.00000	4,238	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,150.00000	3,239	33.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	1	33.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,155.00000	2,243	27.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			5.00000	5	27.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,173.00000	1,259	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			24.00000	21	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	4	32.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,854.00000	3,766	32.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	39.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,851.00000	5,763	39.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	1	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,851.00000	7,763	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,000.00000	4,088	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	33.52	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	8.15	Call			3,001.00000	3,089	32.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			1.00000	1	32.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,006.00000	2,094	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			6.00000	6	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,030.00000	1,115	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			30.00000	27	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	4	33.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,003.00000	3,916	33.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	39.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,001.00000	5,913	39.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	46.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,001.00000	7,913	46.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,900.00000	3,988	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,901.00000	2,990	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			1.00000	2	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,907.00000	1,995	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			7.00000	7	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			940.00000	1,020	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			40.00000	32	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			3.00000	3	33.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,103.00000	4,015	33.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	39.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,101.00000	6,013	39.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	1	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,101.00000	8,013	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,850.00000	3,938	33.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	33.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,851.00000	2,940	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			2.00000	2	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,858.00000	1,945	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			8.00000	8	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			896.00000	974	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			46.00000	37	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			3.00000	3	33.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,153.00000	4,065	33.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	40.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,151.00000	6,063	40.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	1	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,151.00000	8,063	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,650.00000	3,738	33.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	33.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,652.00000	2,740	31.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			2.00000	2	31.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,661.00000	1,748	24.35	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	9.50	Put			11.00000	10	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			725.00000	800	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			76.00000	62	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			2.00000	3	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,353.00000	4,265	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			1.00000	1	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,351.00000	6,263	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,351.00000	8,263	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,600.00000	3,688	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,602.00000	2,691	30.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			2.00000	3	30.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,611.00000	1,699	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			12.00000	11	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			685.00000	758	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			85.00000	70	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			2.00000	3	34.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,402.00000	4,315	34.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,401.00000	6,313	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,401.00000	8,313	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,552.00000	2,641	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			3.00000	3	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,562.00000	1,649	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			13.00000	12	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	3	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,452.00000	4,365	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	41.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,451.00000	6,363	41.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,451.00000	8,362	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,450.00000	3,538	33.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	33.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,453.00000	2,541	29.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			3.00000	3	29.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,464.00000	1,551	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			15.00000	13	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	35.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,552.00000	4,464	35.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	1	41.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,551.00000	6,463	41.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,551.00000	8,462	47.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.65	Call			3,500.00000	3,588	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,503.00000	2,591	30.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			3.00000	3	30.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,513.00000	1,600	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			14.00000	12	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			607.00000	676	18.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			107.00000	88	18.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	35.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,502.00000	4,415	35.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	1	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,501.00000	6,413	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,501.00000	8,412	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,750.00000	3,838	33.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	33.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,752.00000	2,840	31.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			2.00000	2	31.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			809.00000	886	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			59.00000	48	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	40.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,251.00000	6,163	40.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,251.00000	8,163	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,950.00000	4,038	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,951.00000	3,039	32.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			1.00000	1	32.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,957.00000	2,044	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			7.00000	7	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			985.00000	1,067	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			35.00000	29	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	3	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,053.00000	3,966	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,051.00000	5,963	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			1.00000	1	47.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,051.00000	7,963	47.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,100.00000	4,188	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,100.00000	3,189	33.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			1.00000	1	33.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,105.00000	2,193	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			5.00000	5	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,126.00000	1,211	20.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.05	Put			26.00000	23	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			3.00000	4	33.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,903.00000	3,816	33.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	39.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,901.00000	5,813	39.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	1	46.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,901.00000	7,813	46.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.43330		11.34330		18.43	0.00	0	12,014.00
€ / R On 14/12/2009 Currency Future	11.35	Call			510.00000	555	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			517.00000	471	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			577.00000	627	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			434.00000	394	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			554.00000	602	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			461.00000	419	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			491.00000	532	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			547.00000	499	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			363.00000	393	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			819.00000	760	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			376.00000	408	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			783.00000	725	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			349.00000	379	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			856.00000	796	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			271.00000	296	20.76	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,128.00000	1,063	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			48.00000	64	26.61	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,305.00000	3,230	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			337.00000	366	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			894.00000	833	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			391.00000	423	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			747.00000	690	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			455.00000	492	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			611.00000	558	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			531.00000	578	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			488.00000	445	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			438.00000	473	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			644.00000	590	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			421.00000	456	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			678.00000	623	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			406.00000	439	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			712.00000	656	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			313.00000	341	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			970.00000	907	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			302.00000	329	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,009.00000	945	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			291.00000	317	20.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.10	Put		1,048.00000	984	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		325.00000	353	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		931.00000	870	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		281.00000	306	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,088.00000	1,023	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		262.00000	286	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,169.00000	1,103	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		214.00000	234	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,420.00000	1,351	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		228.00000	250	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,335.00000	1,266	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		236.00000	258	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,293.00000	1,225	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		200.00000	219	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,507.00000	1,436	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		194.00000	213	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,550.00000	1,479	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		188.00000	206	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,594.00000	1,523	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		182.00000	200	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,638.00000	1,566	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		161.00000	177	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,817.00000	1,744	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		143.00000	158	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,999.00000	1,924	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		126.00000	141	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,183.00000	2,108	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		135.00000	149	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,092.00000	2,016	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		131.00000	145	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,138.00000	2,062	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		131.00000	145	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,138.00000	2,062	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		103.00000	120	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,410.00000	2,336	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		99.00000	116	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,456.00000	2,382	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		107.00000	124	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,364.00000	2,291	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		112.00000	128	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,318.00000	2,245	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		116.00000	133	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,273.00000	2,200	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		112.00000	128	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,318.00000	2,245	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.45	Call			121.00000	138	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,228.00000	2,154	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			88.00000	104	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,594.00000	2,521	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			139.00000	153	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,045.00000	1,970	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			40.00000	54	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,546.00000	3,471	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			95.00000	112	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,502.00000	2,428	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			81.00000	97	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,688.00000	2,614	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			75.00000	91	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,781.00000	2,708	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			69.00000	85	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,876.00000	2,802	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			64.00000	80	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,970.00000	2,896	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			135.00000	149	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,092.00000	2,016	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			126.00000	141	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,183.00000	2,108	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			91.00000	108	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,548.00000	2,475	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			84.00000	101	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,641.00000	2,567	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			78.00000	94	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,735.00000	2,661	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			156.00000	172	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,863.00000	1,789	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			147.00000	162	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,954.00000	1,879	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			103.00000	120	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,410.00000	2,336	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			147.00000	162	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,954.00000	1,879	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			88.00000	104	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,594.00000	2,521	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			151.00000	167	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,908.00000	1,834	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			91.00000	108	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,548.00000	2,475	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			84.00000	101	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,641.00000	2,567	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			72.00000	88	25.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Put			2,829.00000	2,755	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			75.00000	91	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,781.00000	2,708	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			166.00000	182	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,772.00000	1,699	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			171.00000	188	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,727.00000	1,655	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			151.00000	167	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,908.00000	1,834	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			107.00000	124	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,364.00000	2,291	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			171.00000	188	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,727.00000	1,655	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			176.00000	194	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,683.00000	1,610	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			156.00000	172	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,863.00000	1,789	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			221.00000	242	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,378.00000	1,308	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			207.00000	226	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,463.00000	1,393	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			245.00000	267	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,251.00000	1,184	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			200.00000	219	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,507.00000	1,436	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			253.00000	276	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,210.00000	1,143	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			236.00000	258	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,293.00000	1,225	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			207.00000	226	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,463.00000	1,393	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			889.00000	959	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			196.00000	176	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			601.00000	653	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			408.00000	370	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			47.00000	62	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,353.00000	3,278	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,029.00000	1,105	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			136.00000	122	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			706.00000	765	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			312.00000	282	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			472.00000	510	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			579.00000	527	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			43.00000	58	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,450.00000	3,375	26.87	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	9.55	Call			1,837.00000	1,924	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			43.00000	41	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			652.00000	707	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			358.00000	324	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			24.00000	36	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,231.00000	4,152	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			12.00000	14	30.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,719.00000	5,631	30.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			7.00000	7	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,213.00000	7,124	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,124.00000	2,214	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			31.00000	31	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			824.00000	891	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			231.00000	208	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			29.00000	43	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,936.00000	3,860	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			14.00000	17	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,421.00000	5,334	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			8.00000	8	31.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,914.00000	6,825	31.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			271.00000	296	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,128.00000	1,063	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,270.00000	2,360	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			27.00000	27	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			923.00000	994	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			180.00000	161	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			33.00000	47	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,790.00000	3,714	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			15.00000	19	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,271.00000	5,185	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			8.00000	9	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,765.00000	6,675	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,551.00000	3,641	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			7.00000	8	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,564.00000	2,655	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			21.00000	21	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,601.00000	1,689	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			58.00000	56	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			793.00000	858	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			250.00000	225	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			41.00000	56	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,498.00000	3,423	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			21.00000	30	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,478.00000	4,397	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,650.00000	3,740	28.30	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 14/12/2009 Currency Future	7.70	Put		7.00000	7	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,662.00000	2,753	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		19.00000	20	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,695.00000	1,783	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		52.00000	49	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		856.00000	924	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		213.00000	191	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		45.00000	60	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,401.00000	3,326	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		23.00000	32	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,379.00000	4,299	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,699.00000	3,790	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		6.00000	6	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,711.00000	2,802	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		18.00000	19	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,742.00000	1,830	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		49.00000	46	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		23.00000	34	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,330.00000	4,250	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,452.00000	3,542	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		8.00000	8	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,466.00000	2,556	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		23.00000	23	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,509.00000	1,596	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		65.00000	63	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		734.00000	795	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		291.00000	262	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		38.00000	53	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,595.00000	3,520	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		20.00000	29	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,577.00000	4,495	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,353.00000	3,443	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		9.00000	10	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,368.00000	2,458	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		25.00000	25	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,417.00000	1,504	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		74.00000	71	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		678.00000	736	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		335.00000	303	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		35.00000	50	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,692.00000	3,616	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		19.00000	27	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,676.00000	4,593	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,254.00000	3,344	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		10.00000	11	26.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.10	Call			1,326.00000	1,413	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			83.00000	80	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			626.00000	680	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			383.00000	347	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			18.00000	25	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,775.00000	4,692	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,303.00000	3,393	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			10.00000	10	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,319.00000	2,409	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			26.00000	26	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,371.00000	1,459	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			78.00000	75	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			34.00000	48	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,741.00000	3,665	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			19.00000	26	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,726.00000	4,643	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,501.00000	3,591	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			8.00000	8	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,515.00000	2,605	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			22.00000	22	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,555.00000	1,642	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			62.00000	59	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			763.00000	826	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			270.00000	243	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			21.00000	29	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,528.00000	4,446	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,600.00000	3,690	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			7.00000	7	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,613.00000	2,704	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			20.00000	20	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,648.00000	1,736	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			55.00000	52	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			22.00000	31	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,429.00000	4,348	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,749.00000	3,839	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	6	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,761.00000	2,851	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			17.00000	18	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,789.00000	1,877	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			46.00000	44	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			24.00000	35	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,280.00000	4,201	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,749.00000	3,839	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	6	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,848.00000	3,938	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.50	Put			5.00000	5	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,859.00000	2,950	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			16.00000	17	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,884.00000	1,972	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			41.00000	39	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			993.00000	1,067	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			150.00000	134	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			52.00000	68	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,209.00000	3,135	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			25.00000	37	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,182.00000	4,104	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,047.00000	4,137	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			4.00000	3	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,056.00000	3,147	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			13.00000	14	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,076.00000	2,165	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			33.00000	32	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,148.00000	1,235	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			105.00000	102	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			61.00000	77	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,018.00000	2,944	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			28.00000	42	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,985.00000	3,908	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,146.00000	4,236	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			3.00000	3	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,155.00000	3,245	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			12.00000	12	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,173.00000	2,263	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			30.00000	29	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,236.00000	1,324	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			93.00000	90	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			66.00000	82	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,923.00000	2,849	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			30.00000	44	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,887.00000	3,811	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			12.00000	13	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,868.00000	5,780	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			5.00000	6	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,862.00000	7,773	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			11.00000	12	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,968.00000	5,879	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			5.00000	6	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,962.00000	7,873	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,948.00000	4,038	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			5.00000	4	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.40	Call			2,958.00000	3,049	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			14.00000	15	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,980.00000	2,068	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			36.00000	35	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,067.00000	1,148	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			123.00000	115	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			26.00000	39	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,083.00000	4,006	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			11.00000	12	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,067.00000	5,978	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			5.00000	6	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,062.00000	7,972	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			10.00000	11	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,167.00000	6,078	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			5.00000	5	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,161.00000	8,072	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			10.00000	10	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,316.00000	6,227	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			4.00000	5	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,311.00000	8,222	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			9.00000	10	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,416.00000	6,327	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			4.00000	5	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,410.00000	8,321	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			9.00000	9	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,565.00000	6,476	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			3.00000	4	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,560.00000	8,471	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			9.00000	10	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,516.00000	6,426	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	4	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,510.00000	8,421	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			10.00000	11	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,267.00000	6,177	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			4.00000	5	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,261.00000	8,172	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,097.00000	4,186	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			3.00000	3	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,106.00000	3,196	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			12.00000	13	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,192.00000	1,279	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			99.00000	96	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			11.00000	13	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,918.00000	5,829	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			5.00000	6	33.67	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 14/12/2009 Currency Future	19.25	Put		7,912.00000	7,823	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,998.00000	4,087	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		4.00000	4	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,007.00000	3,098	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		14.00000	14	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,027.00000	2,117	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		34.00000	33	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,105.00000	1,191	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		111.00000	108	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		27.00000	40	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,034.00000	3,957	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		11.00000	12	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,018.00000	5,929	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		5.00000	6	33.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,012.00000	7,923	33.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.62710	11.53480		18.73	11,627.10	1	1,116.00
€ / R On 15/03/2010 Currency Future	11.55	Call		675.00000	723	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		691.00000	646	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		738.00000	790	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		603.00000	563	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		716.00000	767	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		632.00000	590	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		657.00000	702	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		722.00000	675	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		588.00000	630	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		853.00000	802	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		542.00000	581	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		957.00000	904	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		513.00000	551	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,029.00000	974	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		500.00000	537	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,065.00000	1,010	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		527.00000	566	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		992.00000	939	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		572.00000	613	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		887.00000	836	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		621.00000	665	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		786.00000	738	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		621.00000	665	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		786.00000	738	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		696.00000	745	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		661.00000	618	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		760.00000	814	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		575.00000	537	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		557.00000	597	19.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.90	Put			922.00000	870	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			604.00000	647	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			819.00000	770	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			487.00000	523	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,102.00000	1,046	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			474.00000	510	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,139.00000	1,083	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			462.00000	497	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,177.00000	1,120	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,308.00000	3,401	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			23.00000	24	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,327.00000	2,421	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			43.00000	43	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,435.00000	1,519	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			151.00000	142	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			806.00000	863	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			521.00000	486	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			285.00000	310	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,000.00000	1,932	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			183.00000	202	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,898.00000	2,825	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			124.00000	139	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,839.00000	3,762	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			82.00000	96	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,797.00000	4,719	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,357.00000	3,450	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			22.00000	23	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,376.00000	2,469	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			41.00000	42	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,475.00000	1,560	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			141.00000	133	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			830.00000	889	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			495.00000	462	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			291.00000	316	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,957.00000	1,889	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			187.00000	206	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,852.00000	2,779	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			126.00000	141	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,791.00000	3,714	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			84.00000	98	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,749.00000	4,671	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,455.00000	3,549	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			20.00000	22	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,474.00000	2,567	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			39.00000	40	19.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.10	Call		1,557.00000	1,643	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		122.00000	116	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		880.00000	942	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		445.00000	415	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		305.00000	331	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,870.00000	1,803	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		195.00000	215	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,761.00000	2,688	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		131.00000	146	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,696.00000	3,619	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		87.00000	101	28.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,652.00000	4,574	28.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,504.00000	3,598	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		20.00000	21	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,523.00000	2,616	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		38.00000	39	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,598.00000	1,685	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		113.00000	108	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		906.00000	969	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		422.00000	392	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		312.00000	338	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,827.00000	1,761	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		200.00000	220	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,715.00000	2,643	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		133.00000	149	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,648.00000	3,572	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		89.00000	103	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,604.00000	4,526	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,406.00000	3,499	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		21.00000	22	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,425.00000	2,518	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		40.00000	41	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,516.00000	1,601	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		131.00000	124	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		855.00000	915	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		470.00000	438	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		298.00000	323	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,913.00000	1,846	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		191.00000	211	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,806.00000	2,734	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		128.00000	144	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,743.00000	3,667	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		85.00000	100	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,701.00000	4,622	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,652.00000	3,746	25.06	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	7.90	Put		17.00000	19	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,670.00000	2,763	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		35.00000	36	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,725.00000	1,813	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		91.00000	86	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		989.00000	1,056	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		354.00000	329	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		334.00000	362	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,700.00000	1,635	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		213.00000	234	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,579.00000	2,507	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		141.00000	157	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,506.00000	3,430	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		95.00000	110	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,460.00000	4,383	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,751.00000	3,845	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		16.00000	18	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,768.00000	2,861	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		33.00000	34	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,812.00000	1,901	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		77.00000	74	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,047.00000	1,118	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		313.00000	291	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		351.00000	379	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,616.00000	1,552	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		223.00000	245	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,488.00000	2,418	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		146.00000	163	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,412.00000	3,336	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		100.00000	114	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,365.00000	4,287	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,702.00000	3,795	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		17.00000	18	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,719.00000	2,812	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		34.00000	35	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,769.00000	1,857	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		84.00000	80	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,018.00000	1,087	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		333.00000	310	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		342.00000	370	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,658.00000	1,593	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		218.00000	239	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,533.00000	2,462	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		144.00000	160	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,459.00000	3,383	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.85	Call		97.00000	112	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,413.00000	4,335	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,554.00000	3,647	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		19.00000	20	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,572.00000	2,665	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		37.00000	38	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,640.00000	1,727	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		105.00000	100	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		933.00000	998	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		398.00000	371	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		319.00000	346	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,784.00000	1,719	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		204.00000	224	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,669.00000	2,597	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		136.00000	152	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,601.00000	3,524	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		91.00000	105	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,556.00000	4,478	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,603.00000	3,697	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		18.00000	19	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,621.00000	2,714	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		36.00000	37	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,683.00000	1,770	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		98.00000	93	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		961.00000	1,027	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		376.00000	350	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		327.00000	354	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,742.00000	1,677	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		209.00000	229	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,624.00000	2,552	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		138.00000	154	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,553.00000	3,477	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		93.00000	108	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,508.00000	4,430	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,800.00000	3,894	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		15.00000	17	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,817.00000	2,910	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		32.00000	33	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,856.00000	1,945	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		71.00000	68	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,078.00000	1,150	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		293.00000	273	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		359.00000	388	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,574.00000	1,511	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		228.00000	250	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Put		2,444.00000	2,373	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		149.00000	166	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,364.00000	3,289	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		102.00000	116	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,317.00000	4,239	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,850.00000	3,943	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		15.00000	16	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,866.00000	2,959	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		31.00000	32	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,900.00000	1,990	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		66.00000	63	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,109.00000	1,182	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		274.00000	255	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		368.00000	398	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,533.00000	1,470	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		234.00000	256	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,399.00000	2,329	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		152.00000	169	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,317.00000	3,242	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		104.00000	119	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,269.00000	4,192	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,047.00000	4,140	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		12.00000	13	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,062.00000	3,155	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		27.00000	28	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,084.00000	2,177	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		49.00000	50	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,243.00000	1,324	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		209.00000	197	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		406.00000	438	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,372.00000	1,311	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		256.00000	279	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,221.00000	2,152	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		165.00000	183	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,130.00000	3,056	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		113.00000	128	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,079.00000	4,001	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,194.00000	4,287	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		9.00000	10	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,209.00000	3,303	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		25.00000	25	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,230.00000	2,323	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		45.00000	46	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,357.00000	1,440	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		172.00000	163	17.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.35	Call		439.00000	472	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,254.00000	1,195	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		273.00000	297	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,088.00000	2,020	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		176.00000	194	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,991.00000	2,917	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		119.00000	134	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,935.00000	3,857	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		52.00000	65	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,867.00000	5,788	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		15.00000	17	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,830.00000	7,740	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		49.00000	62	30.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,014.00000	5,935	30.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		14.00000	15	29.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,979.00000	7,888	29.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,949.00000	4,042	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		14.00000	15	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,964.00000	3,057	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		29.00000	30	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,990.00000	2,080	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		55.00000	53	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,173.00000	1,249	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		239.00000	222	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		245.00000	268	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,310.00000	2,241	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		109.00000	124	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,174.00000	4,097	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		47.00000	60	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,112.00000	6,033	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		13.00000	14	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,078.00000	7,987	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		44.00000	56	30.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,209.00000	6,129	30.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		12.00000	13	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,177.00000	8,086	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,702.00000	3,795	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		17.00000	18	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		40.00000	51	30.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,355.00000	6,273	30.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		11.00000	12	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,326.00000	8,235	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		38.00000	47	30.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,453.00000	6,370	30.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		10.00000	11	29.04	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 15/03/2010 Currency Future	19.95	Put		8,425.00000	8,334	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		34.00000	43	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,599.00000	6,515	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		9.00000	10	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,575.00000	8,483	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		35.00000	44	30.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,550.00000	6,467	30.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		10.00000	11	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,525.00000	8,434	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		41.00000	52	30.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,307.00000	6,225	30.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		11.00000	12	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,276.00000	8,185	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,096.00000	4,189	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		11.00000	12	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,111.00000	3,204	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		26.00000	27	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,133.00000	2,226	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		48.00000	49	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,281.00000	1,362	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		196.00000	185	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		261.00000	284	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,177.00000	2,107	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		115.00000	130	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,031.00000	3,953	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		50.00000	63	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,965.00000	5,886	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		14.00000	16	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,929.00000	7,839	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,145.00000	4,238	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		10.00000	11	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,160.00000	3,253	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		25.00000	26	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,181.00000	2,274	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		46.00000	47	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,319.00000	1,401	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		184.00000	173	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		267.00000	290	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,132.00000	2,063	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		117.00000	132	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,983.00000	3,905	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		51.00000	64	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,916.00000	5,837	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		15.00000	16	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,880.00000	7,789	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.55	Call			3,998.00000	4,091	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			13.00000	14	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,013.00000	3,106	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			29.00000	29	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,036.00000	2,129	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			51.00000	52	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,207.00000	1,286	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			222.00000	209	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			251.00000	273	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,266.00000	2,196	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			111.00000	126	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,127.00000	4,049	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			48.00000	61	30.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,064.00000	5,984	30.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			13.00000	15	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,028.00000	7,937	29.07	0.00	0	0.00
AL12 On 06/08/2009 Index Future				315.23200	314.50300		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				243.47100	243.94100		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				276.05300	275.94700		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				309.05900	308.82800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				288.07900	287.81100		0.00	0.00	0	703.00
ALBI On 05/11/2009 Index Future				293.25100	292.97800		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				298.88600	298.65600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				123.76500	123.86500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.01400	126.11600		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.39300	128.49600		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				289.91500	289.65950		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi				295.12600	294.86500		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				300.69600	300.43050		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				360.90000	361.19200		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				368.04000	368.35200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.85700	7.86500		20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.93300		8.95100		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.57300		8.59100		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.79700		8.81300		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.07400		9.08200		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.07400		9.08700		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.07800		9.08800		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.71800		7.72100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.30100		7.31000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.31900		7.33400		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.44800		7.47400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.72500		7.75500		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.01400		8.03600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.79200		7.81200		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.92000		7.94100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.13100		8.15200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.69300		8.70600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.79500		8.81200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.92700		8.94600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.00600		9.01600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.04800		9.05800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.10400		9.11500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.57400		7.57400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.28200		7.28600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.45000		7.45900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.63700		7.64100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.60400		7.60600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.77800		7.77600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			277.91800		277.58100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			282.96900		282.62600		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
OTH1 On 04/02/2010 Index Future			288.31000		287.96000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			9.18800		9.19900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			790.00000	796	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			236.00000	230	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			970.00000	977	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			166.00000	161	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			9.24800		9.25900		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2,187.00000	2,179	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.58100		8.59200		7.75	0.00	0	5,506.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,460.00000	3,514	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			13.00000	8	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.67800		8.69000		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call			255.00000	257	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,552.00000	6,493	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.75700		8.76900		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			830.00000	838	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,967.00000	5,917	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.78800		8.80100		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,351.00000	2,372	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,779.00000	3,739	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.03600		9.06700		16.57	0.00	0	6,340.00
R186 On 06/08/2009 Bond Future	9.00	Call			957.00000	1,023	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			1,594.00000	1,366	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			16,447.00000	16,153	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.08500		9.11600		16.11	0.00	0	7,544.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,415.00000	3,534	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,507.00000	4,336	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,434.00000	2,527	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,936.00000	5,739	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			372.00000	391	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,320.00000	14,048	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			198.00000	209	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,975.00000	16,695	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.12800		9.16000		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,044.00000	2,114	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,944.00000	10,718	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.15100		9.18500		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,448.00000	5,589	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			7,158.00000	6,988	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
R201 On 06/08/2009 Bond Future			8.65000	8.66100		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		2,473.00000	2,512	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		21.00000	14	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.72600	8.73800		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		202.00000	204	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		5,384.00000	5,336	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.79500	8.80700		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		472.00000	477	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,712.00000	5,670	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.82500	8.83800		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,870.00000	1,886	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		3,136.00000	3,104	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.06900	9.08000		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		1,289.00000	1,298	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		364.00000	313	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.14400	9.15600		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		122.00000	123	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		9,507.00000	9,443	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.21600	9.22700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,022.00000	1,030	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,554.00000	6,504	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.25400	9.26600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		2,900.00000	2,922	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		4,260.00000	4,221	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.07900	9.09900		12.71	0.00	0	692.00
R204 On 06/08/2009 Bond Future	9.25	Call		1,320.00000	1,366	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		430.00000	357	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.14500	9.16600		12.28	0.00	0	837.00
R204 On 05/11/2009 Bond Future	7.50	Call		130.00000	133	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,490.00000	10,371	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.20500	9.22800		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,117.00000	1,143	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,202.00000	7,097	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.24100	9.26400		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		3,190.00000	3,243	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		4,674.00000	4,599	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.68100	8.69200		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		1,958.00000	1,990	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		22.00000	15	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0	300.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	7.00	Put			6,178.00000	6,139	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.76700		8.77900		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			155.00000	156	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,553.00000	4,514	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.84900		8.86200		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			361.00000	365	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,802.00000	4,765	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.89300		8.90600		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,783.00000	1,798	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,253.00000	2,229	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.18800		9.19900		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			976.00000	973	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			668.00000	599	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.25000		9.26200		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			111.00000	111	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,436.00000	11,365	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.30800		9.32000		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,102.00000	1,112	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,635.00000	7,575	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.34600		9.35800		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,720.00000	3,747	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,341.00000	4,300	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.27300		9.28100		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			740.00000	721	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			932.00000	863	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.32100		9.32900		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			173.00000	173	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,558.00000	10,508	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.37600		9.39000		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,418.00000	1,434	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,974.00000	6,907	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.43600		9.46000		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,551.00000	3,611	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,797.00000	4,716	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.62400		8.65400		20.28	0.00	0	1,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,482.00000	1,591	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			700.00000	562	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			14.00000	13	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,718.00000	5,470	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.65200		8.68300		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,683.00000	8,889	21.96	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 05/11/2009 Bond Future	9.75	Put			742.00000	694	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			220.00000	232	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,581.00000	13,339	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			106.00000	113	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,184.00000	15,936	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.67500		8.70700		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,061.00000	1,104	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,006.00000	11,788	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,693.00000	10,898	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,295.00000	1,240	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.68300		8.71500		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,483.00000	4,600	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			6,257.00000	6,114	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			286.17700		285.92700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			291.37900		291.12300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			296.87800		296.61800		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54580		6.40550		17.08	364,273,770.00	55,650	239,509.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			160.00000	252	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			154.00000	106	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			160.00000	252	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			154.00000	106	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			221.00000	324	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			115.00000	78	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			189.00000	287	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			133.00000	91	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			122.00000	188	17.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			216.00000	142	17.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			106.00000	160	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			251.00000	164	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			93.00000	140	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			287.00000	194	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			106.00000	160	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			251.00000	164	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			140.00000	219	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			184.00000	123	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			140.00000	219	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			184.00000	123	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			221.00000	324	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			115.00000	78	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			93.00000	140	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			287.00000	194	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			81.00000	123	17.77	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	6.65	Put		325.00000	227	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		81.00000	123	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		325.00000	227	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		254.00000	362	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		99.00000	66	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		290.00000	402	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		85.00000	57	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		61.00000	94	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		406.00000	298	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		70.00000	107	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		365.00000	261	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		70.00000	107	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		365.00000	261	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		54.00000	82	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		448.00000	336	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		54.00000	82	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		448.00000	336	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		41.00000	63	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		536.00000	417	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		32.00000	48	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		626.00000	503	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		41.00000	63	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		536.00000	417	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		47.00000	72	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		491.00000	376	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		36.00000	55	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		581.00000	459	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		28.00000	43	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		672.00000	547	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		36.00000	55	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		581.00000	459	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		28.00000	43	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		672.00000	547	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		22.00000	33	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		766.00000	637	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		25.00000	37	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		719.00000	592	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		25.00000	37	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		719.00000	592	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		19.00000	29	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		814.00000	683	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		15.00000	23	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		910.00000	777	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		22.00000	33	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		766.00000	637	21.24	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	7.25	Call		17.00000	26	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		862.00000	730	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		15.00000	23	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		910.00000	777	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		12.00000	18	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,007.00000	872	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		19.00000	29	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		814.00000	683	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		12.00000	18	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,007.00000	872	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		10.00000	14	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,104.00000	969	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		14.00000	20	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		958.00000	825	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		11.00000	16	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,055.00000	920	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		9.00000	13	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,153.00000	1,017	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		290.00000	402	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		85.00000	57	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,656.00000	5,796	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,156.00000	4,296	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,656.00000	2,796	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,158.00000	1,298	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	2	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	4	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,847.00000	1,708	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	1	37.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,345.00000	3,205	37.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	45.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,845.00000	4,704	45.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	52.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,345.00000	6,204	52.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,856.00000	5,996	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,356.00000	4,496	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,856.00000	2,996	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,357.00000	1,497	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	5	27.49	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 14/09/2009 Currency Future	8.05	Put		1,648.00000	1,509	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	36.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,145.00000	3,005	36.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,645.00000	4,504	44.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,145.00000	6,004	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,906.00000	6,046	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,406.00000	4,546	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,906.00000	3,046	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,407.00000	1,547	28.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	28.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		4.00000	5	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,598.00000	1,460	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	36.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,095.00000	2,955	36.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	44.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,595.00000	4,454	44.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,095.00000	5,954	52.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		408.00000	530	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		52.00000	34	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		328.00000	444	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		72.00000	48	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		628.00000	760	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		22.00000	14	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		537.00000	666	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		31.00000	20	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		450.00000	574	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		44.00000	29	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		367.00000	486	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		61.00000	40	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		582.00000	713	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		26.00000	17	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		493.00000	620	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		37.00000	24	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		367.00000	486	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		61.00000	40	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		493.00000	620	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		37.00000	24	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,106.00000	4,246	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,106.00000	3,246	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,106.00000	2,246	31.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	31.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,109.00000	1,248	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			4.00000	2	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	3	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,897.00000	1,758	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	40.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,895.00000	3,755	40.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	51.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,895.00000	5,754	51.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	54.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,895.00000	7,754	54.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,056.00000	4,196	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,056.00000	3,196	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,056.00000	2,196	31.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	31.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,060.00000	1,199	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			4.00000	3	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			2.00000	3	29.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,947.00000	1,807	29.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	41.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,945.00000	3,805	41.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	51.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,945.00000	5,804	51.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,945.00000	7,804	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,005.00000	4,146	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,006.00000	3,146	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,006.00000	2,146	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,011.00000	1,149	25.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			5.00000	3	25.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			2.00000	3	29.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,997.00000	1,857	29.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	41.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,995.00000	3,855	41.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	51.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,995.00000	5,854	51.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	54.99	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	14.40	Put		7,995.00000	7,854	54.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		3,956.00000	4,096	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		2,956.00000	3,096	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		1,956.00000	2,096	32.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	32.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		962.00000	1,100	24.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		6.00000	4	24.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	3	30.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		2,047.00000	1,907	30.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	41.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,045.00000	3,905	41.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,045.00000	5,904	52.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,045.00000	7,904	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	41.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,045.00000	3,905	41.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,045.00000	5,904	52.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,045.00000	7,904	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		3,906.00000	4,046	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		1,906.00000	2,046	32.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	32.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		913.00000	1,050	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		7.00000	5	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	3	30.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		2,096.00000	1,957	30.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		4,095.00000	3,955	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		8,095.00000	7,954	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,856.00000	3,996	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,856.00000	1,996	32.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	32.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		864.00000	1,001	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		9.00000	5	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	2	30.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,146.00000	2,007	30.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	42.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,145.00000	4,005	42.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,145.00000	8,004	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,806.00000	3,946	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,806.00000	2,946	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,806.00000	1,946	32.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	32.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			816.00000	952	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			11.00000	7	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			2.00000	2	31.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,196.00000	2,056	31.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,195.00000	4,055	42.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	52.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,195.00000	6,054	52.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,195.00000	8,054	55.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.61300		6.47200		17.81	59,517.00	9	514.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			293.00000	376	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			271.00000	213	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			293.00000	376	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			271.00000	213	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			319.00000	405	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			247.00000	192	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			319.00000	405	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			247.00000	192	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			254.00000	321	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			332.00000	258	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			237.00000	296	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			365.00000	283	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			220.00000	276	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			398.00000	313	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			273.00000	348	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			301.00000	235	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			254.00000	321	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			332.00000	258	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			346.00000	435	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			224.00000	172	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			220.00000	276	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			398.00000	313	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			205.00000	258	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			433.00000	345	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			205.00000	258	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			433.00000	345	18.27	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	6.30	Call		375.00000	467	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		203.00000	154	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		375.00000	467	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		203.00000	154	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		405.00000	501	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		183.00000	138	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		156.00000	196	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		584.00000	483	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		191.00000	240	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		469.00000	377	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		179.00000	224	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		507.00000	411	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		179.00000	224	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		507.00000	411	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		167.00000	209	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		545.00000	446	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		156.00000	196	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		584.00000	483	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		136.00000	171	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		664.00000	558	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		119.00000	149	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		747.00000	636	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		104.00000	131	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		832.00000	718	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		92.00000	115	20.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		920.00000	802	20.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		145.00000	183	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		623.00000	520	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		127.00000	160	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		705.00000	597	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		111.00000	140	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		789.00000	677	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		145.00000	183	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		623.00000	520	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		111.00000	140	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		789.00000	677	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		98.00000	123	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		876.00000	760	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		127.00000	160	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		705.00000	597	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,622.00000	5,763	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,122.00000	4,263	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,623.00000	2,764	31.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	31.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,138.00000	1,276	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		16.00000	13	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		31.00000	37	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,909.00000	1,774	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		6.00000	7	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,384.00000	3,244	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,880.00000	4,739	32.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,379.00000	6,238	36.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,872.00000	6,013	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,372.00000	4,513	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,872.00000	3,013	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,382.00000	1,521	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		10.00000	8	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		39.00000	47	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,667.00000	1,534	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		7.00000	9	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,135.00000	2,996	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,630.00000	4,489	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,129.00000	5,988	35.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,922.00000	6,063	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,422.00000	4,563	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,922.00000	3,063	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,431.00000	1,571	22.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		9.00000	8	22.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		40.00000	49	24.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,618.00000	1,486	24.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		8.00000	10	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,086.00000	2,947	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,580.00000	4,439	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,079.00000	5,938	35.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		503.00000	608	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		131.00000	95	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Call			436.00000	535	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			164.00000	122	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			652.00000	767	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			80.00000	54	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			575.00000	686	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			103.00000	73	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			469.00000	571	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			147.00000	108	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			436.00000	535	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			164.00000	122	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			538.00000	646	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			116.00000	83	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			346.00000	435	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			224.00000	172	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			167.00000	209	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			545.00000	446	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			613.00000	726	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			91.00000	63	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,122.00000	3,263	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,125.00000	2,265	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			3.00000	2	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			3.00000	4	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,881.00000	3,741	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	34.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,879.00000	5,738	34.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	39.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,878.00000	7,737	39.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,022.00000	4,163	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,022.00000	3,163	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,025.00000	2,166	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			3.00000	3	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,042.00000	1,178	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			20.00000	15	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			29.00000	34	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			2,007.00000	1,871	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			3.00000	4	30.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,981.00000	3,841	30.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,979.00000	5,838	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	39.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,978.00000	7,837	39.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			3,972.00000	4,113	25.48	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	2.50	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		2,972.00000	3,113	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		1,975.00000	2,116	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		3.00000	3	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		996.00000	1,130	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		24.00000	17	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		27.00000	33	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		2,055.00000	1,920	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		3.00000	4	30.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		4,031.00000	3,891	30.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		6,029.00000	5,888	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	39.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		8,028.00000	7,887	39.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,922.00000	4,063	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,926.00000	2,066	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		4.00000	3	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		950.00000	1,081	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		28.00000	18	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		25.00000	31	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,103.00000	1,968	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		3.00000	4	30.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,081.00000	3,941	30.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	39.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,078.00000	7,937	39.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,872.00000	4,013	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,876.00000	2,016	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		4.00000	3	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		905.00000	1,033	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		33.00000	20	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		24.00000	30	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,152.00000	2,017	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	3	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,131.00000	3,990	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,128.00000	7,987	40.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,822.00000	3,963	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,822.00000	2,963	32.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,827.00000	1,967	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		5.00000	4	25.46	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 14/12/2009 Currency Future	5.65	Call		861.00000	987	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		39.00000	24	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		22.00000	28	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,200.00000	2,065	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,181.00000	4,040	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	35.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,179.00000	6,038	35.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	40.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,178.00000	8,037	40.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,072.00000	4,213	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,072.00000	3,213	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,075.00000	2,215	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		3.00000	2	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,090.00000	1,227	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		18.00000	14	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		30.00000	36	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,958.00000	1,823	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		3.00000	4	30.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,931.00000	3,791	30.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,929.00000	5,788	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	39.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,928.00000	7,787	39.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.67440	6.53330		18.14	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		370.00000	442	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		386.00000	317	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		392.00000	467	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		358.00000	292	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		415.00000	493	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		331.00000	268	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		351.00000	418	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		418.00000	343	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		333.00000	395	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		450.00000	370	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		317.00000	375	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		483.00000	401	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		301.00000	357	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		517.00000	432	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		351.00000	418	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		418.00000	343	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		439.00000	520	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		305.00000	246	17.72	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	6.70	Call			317.00000	375	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			483.00000	401	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			490.00000	578	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			257.00000	204	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			286.00000	339	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			553.00000	465	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			259.00000	307	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			625.00000	533	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			234.00000	278	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			701.00000	604	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			213.00000	252	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			779.00000	678	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			547.00000	641	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			213.00000	166	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			577.00000	674	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			193.00000	149	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			518.00000	609	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			235.00000	184	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			464.00000	548	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			281.00000	224	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			272.00000	323	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			588.00000	498	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			246.00000	292	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			663.00000	568	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			640.00000	743	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			157.00000	119	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			673.00000	780	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			140.00000	105	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			608.00000	708	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			174.00000	133	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			547.00000	641	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			213.00000	166	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			490.00000	578	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			257.00000	204	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			286.00000	339	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			553.00000	465	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,133.00000	4,274	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,134.00000	3,275	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	0	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,140.00000	2,280	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			7.00000	6	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,165.00000	1,301	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			32.00000	27	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			75.00000	88	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,942.00000	1,813	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		9.00000	13	27.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,875.00000	3,739	27.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	4	30.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,870.00000	5,729	30.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,868.00000	7,727	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,033.00000	4,174	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,035.00000	3,175	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	0	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,042.00000	2,181	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		8.00000	7	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,071.00000	1,205	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		37.00000	31	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		71.00000	82	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		2,038.00000	1,908	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		8.00000	12	27.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,974.00000	3,837	27.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	30.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,970.00000	5,829	30.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,968.00000	7,827	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		3,983.00000	4,124	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		2,985.00000	3,125	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		2.00000	1	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		1,992.00000	2,132	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		9.00000	8	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,024.00000	1,158	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		40.00000	33	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		69.00000	80	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,085.00000	1,955	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	11	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,024.00000	3,887	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		6,020.00000	5,879	30.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	33.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		8,018.00000	7,877	33.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,933.00000	4,074	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,935.00000	3,075	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		2.00000	1	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,943.00000	2,083	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		10.00000	8	23.24	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	Call			981.00000	1,110	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			47.00000	36	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			65.00000	77	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,132.00000	2,003	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			7.00000	11	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			4,074.00000	3,936	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	3	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			6,069.00000	5,929	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			8,068.00000	7,927	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			981.00000	1,110	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			47.00000	36	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,833.00000	3,974	19.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	19.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,835.00000	2,976	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			2.00000	2	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,845.00000	1,984	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			11.00000	10	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			898.00000	1,020	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			64.00000	45	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			58.00000	71	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,225.00000	2,097	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			7.00000	10	27.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,173.00000	4,036	27.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,169.00000	6,029	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,168.00000	8,027	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,883.00000	4,024	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,885.00000	3,026	29.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	2	29.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,894.00000	2,033	22.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			11.00000	9	22.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			939.00000	1,063	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			55.00000	38	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			62.00000	75	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,178.00000	2,051	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			7.00000	10	27.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,124.00000	3,986	27.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	30.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,119.00000	5,979	30.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,118.00000	7,977	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,083.00000	4,224	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,084.00000	3,225	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	0	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,091.00000	2,231	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		8.00000	6	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,118.00000	1,253	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		35.00000	29	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		73.00000	85	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,990.00000	1,861	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	12	27.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,925.00000	3,788	27.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	4	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,920.00000	5,779	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	33.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,918.00000	7,777	33.67	0.00	0	0.00

Total for Derivatives:							669,460,977.70	89,550	1,040,492.00
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Grand Total:							669,460,977.70	89,550	1,040,492.00
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