



Daily MTM Report

Daily summary for 06/08/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>										
CGR5 On 23/07/2011 Bond			15.67900		15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.84500		7.90500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.47000		8.54000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.90000		8.97000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.53000		8.60000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.95500		9.03500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.99000		9.07000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.56000		8.62500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.06000		9.14000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.06000		9.18700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.49000		8.56000			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			8.12480	8.04000		20.69	46,262,611.20	5,694	260,069.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		216.00000	258	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		226.00000	183	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		161.00000	188	20.98	4,324,000.00	23	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		321.00000	263	20.98	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		296.00000	347	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		156.00000	122	20.72	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		358.00000	415	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		118.00000	91	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		326.00000	380	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		136.00000	106	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		267.00000	316	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		177.00000	141	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		267.00000	316	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		177.00000	141	20.71	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		626.00000	700	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		36.00000	25	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		392.00000	452	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		102.00000	77	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		146.00000	170	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		356.00000	295	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		583.00000	656	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		43.00000	31	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		178.00000	207	20.69	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		288.00000	232	20.69	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		133.00000	154	21.56	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		393.00000	329	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		61.00000	69	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		721.00000	644	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		120.00000	139	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		430.00000	364	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		109.00000	126	22.15	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		469.00000	401	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		196.00000	232	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		256.00000	207	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		241.00000	286	20.71	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		201.00000	161	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.60	Call			503.00000	571	20.75	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			63.00000	46	20.75	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			38.00000	42	25.36	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			948.00000	868	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			99.00000	114	22.44	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			509.00000	439	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			90.00000	103	22.73	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			550.00000	478	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			805.00000	885	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			15.00000	10	20.79	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			56.00000	62	24.19	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			766.00000	688	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			99.00000	114	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			509.00000	439	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			74.00000	84	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			634.00000	559	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			67.00000	76	23.61	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			677.00000	601	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			51.00000	57	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			811.00000	732	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			61.00000	69	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			721.00000	644	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			81.00000	93	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			591.00000	518	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			42.00000	47	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			902.00000	822	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			32.00000	35	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,042.00000	960	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			25.00000	27	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,185.00000	1,102	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			21.00000	22	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,281.00000	1,198	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			18.00000	19	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,378.00000	1,294	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			19.00000	21	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,329.00000	1,246	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	13	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,621.00000	1,538	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	31.19	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,362.00000	2,278	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	9	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,768.00000	1,684	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	5	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,015.00000	1,930	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	8	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,817.00000	1,733	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	11	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,670.00000	1,586	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			9.00000	10	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,719.00000	1,635	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	7	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,867.00000	1,782	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	7	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,867.00000	1,782	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			3.00000	3	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,213.00000	2,129	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,263.00000	2,178	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	3	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,312.00000	2,228	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	3	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,312.00000	2,228	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	2	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,462.00000	2,377	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,661.00000	2,576	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,911.00000	2,826	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,960.00000	4,875	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,811.00000	2,726	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,761.00000	2,676	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,711.00000	2,626	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			2.00000	2	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,412.00000	2,327	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	4	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,163.00000	2,079	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	2	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,561.00000	2,477	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,611.00000	2,527	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	5	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,064.00000	1,980	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	6	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,916.00000	1,832	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,114.00000	2,029	30.60	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 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,512.00000	2,427	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	2	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,561.00000	2,477	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,811.00000	2,726	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,512.00000	2,427	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,263.00000	2,178	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	4	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,163.00000	2,079	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			5.00000	6	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,965.00000	1,881	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,260.00000	3,176	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			13.00000	14	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,573.00000	1,489	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	11	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,670.00000	1,586	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	9	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,768.00000	1,684	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,362.00000	2,278	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			14.00000	15	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,524.00000	1,440	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	13	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,621.00000	1,538	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			15.00000	16	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,475.00000	1,391	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	5	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,064.00000	1,980	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,861.00000	2,776	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,961.00000	2,876	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,114.00000	2,029	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,011.00000	2,926	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,110.00000	3,026	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,761.00000	2,676	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,011.00000	2,926	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,210.00000	3,126	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		1.00000	1	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,861.00000	2,776	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,061.00000	2,976	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		5.00000	5	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,015.00000	1,930	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,061.00000	2,976	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,160.00000	3,076	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,611.00000	2,527	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,110.00000	3,026	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,310.00000	3,226	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		27.00000	29	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,137.00000	1,054	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		17.00000	17	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,427.00000	1,343	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		14.00000	15	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,524.00000	1,440	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		29.00000	32	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,089.00000	1,007	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		18.00000	19	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,378.00000	1,294	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		23.00000	24	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,233.00000	1,150	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		17.00000	17	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,427.00000	1,343	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		7.00000	8	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,817.00000	1,733	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		6.00000	6	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,916.00000	1,832	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		25.00000	27	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,185.00000	1,102	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		13.00000	14	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,573.00000	1,489	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		32.00000	35	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,042.00000	960	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		35.00000	39	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		995.00000	914	25.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.10	Call			29.00000	32	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,089.00000	1,007	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,640.00000	4,725	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,140.00000	3,225	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,641.00000	1,726	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	1	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	38.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,360.00000	4,275	38.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	46.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,860.00000	5,775	46.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,360.00000	7,275	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,840.00000	4,925	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,340.00000	3,425	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,841.00000	1,925	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			427.00000	490	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			87.00000	65	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	37.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,160.00000	4,075	37.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	45.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,660.00000	5,575	45.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,160.00000	7,075	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,890.00000	4,975	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,390.00000	3,475	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,891.00000	1,975	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			464.00000	530	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			74.00000	55	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	37.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,110.00000	4,025	37.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	45.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,610.00000	5,525	45.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,110.00000	7,025	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			46.00000	51	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			856.00000	777	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			19.00000	21	27.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,329.00000	1,246	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,144.00000	1,228	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		4.00000	3	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		669.00000	745	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		29.00000	20	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,342.00000	1,427	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		2.00000	2	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		852.00000	933	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		12.00000	8	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,392.00000	1,476	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		2.00000	2	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		899.00000	981	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		9.00000	6	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,442.00000	1,526	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		2.00000	1	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		947.00000	1,030	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		7.00000	5	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,560.00000	3,475	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	39.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,560.00000	4,475	39.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,660.00000	3,575	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,660.00000	4,575	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,292.00000	1,377	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		2.00000	2	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,710.00000	3,625	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	40.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,710.00000	4,625	40.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,243.00000	1,327	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		3.00000	2	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		759.00000	838	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		19.00000	13	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		358.00000	415	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		118.00000	91	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	35.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,760.00000	3,675	35.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	40.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,760.00000	4,675	40.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,610.00000	3,525	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	39.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,610.00000	4,525	39.57	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	6.50	Call			1,541.00000	1,626	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			1.00000	1	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,045.00000	1,129	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			5.00000	4	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,460.00000	3,376	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,460.00000	4,375	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,591.00000	1,676	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			1.00000	1	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,094.00000	1,178	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			4.00000	4	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,410.00000	3,326	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,410.00000	4,325	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,741.00000	1,826	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			1.00000	1	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	38.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,260.00000	4,175	38.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,791.00000	1,875	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	37.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,210.00000	4,125	37.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,691.00000	1,776	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			1.00000	1	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,193.00000	1,278	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			3.00000	3	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			714.00000	791	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			24.00000	16	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	38.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,310.00000	4,225	38.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,140.00000	2,225	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,860.00000	3,775	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,190.00000	2,275	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			46.00000	51	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			856.00000	777	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,810.00000	3,725	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,190.00000	4,275	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,190.00000	3,275	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	46.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,810.00000	5,725	46.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,090.00000	4,175	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,090.00000	3,175	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,090.00000	2,175	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,094.00000	1,178	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			4.00000	4	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	46.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,910.00000	5,825	46.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,040.00000	4,125	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,040.00000	3,125	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,040.00000	2,125	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	46.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,960.00000	5,875	46.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,940.00000	4,025	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,940.00000	3,025	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,941.00000	2,025	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	0	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,060.00000	5,975	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,790.00000	3,875	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,790.00000	2,875	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,210.00000	6,125	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,740.00000	3,825	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,740.00000	2,825	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,260.00000	6,175	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,640.00000	3,725	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,640.00000	2,725	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	31.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,360.00000	3,276	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	40.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,860.00000	4,775	40.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,360.00000	6,275	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,690.00000	3,775	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,690.00000	2,775	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	40.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,810.00000	4,725	40.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,310.00000	6,225	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,840.00000	3,925	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,840.00000	2,925	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,160.00000	6,075	47.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,140.00000	4,225	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,240.00000	4,325	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,240.00000	3,325	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,240.00000	2,325	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,243.00000	1,327	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			3.00000	2	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	45.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,760.00000	5,675	45.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,290.00000	4,375	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,290.00000	3,375	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,290.00000	2,375	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	45.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,710.00000	5,625	45.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,990.00000	4,075	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,990.00000	3,075	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,990.00000	2,075	30.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			995.00000	1,079	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			5.00000	5	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	39.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,510.00000	4,425	39.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,010.00000	5,925	47.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.26900		8.17930		21.11	236,840,698.00	28,642	83,558.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			404.00000	448	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			424.00000	379	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			12.00000	14	35.78	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,833.00000	4,745	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			471.00000	523	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			342.00000	304	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			61.00000	66	29.92	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,431.00000	2,347	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			20.00000	22	34.83	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,141.00000	4,053	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			550.00000	607	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			271.00000	238	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			96.00000	104	27.67	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,817.00000	1,735	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			496.00000	550	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			317.00000	281	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			447.00000	497	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			368.00000	328	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			471.00000	523	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			342.00000	304	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			920.00000	995	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			91.00000	76	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			579.00000	637	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			249.00000	218	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			231.00000	254	23.30	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			851.00000	785	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			523.00000	578	20.65	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			293.00000	259	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			252.00000	278	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			773.00000	709	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			424.00000	472	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			394.00000	353	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			367.00000	405	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			488.00000	436	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			334.00000	368	21.71	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			554.00000	499	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			304.00000	335	22.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.50	Put			624.00000	566	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			290.00000	320	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			660.00000	601	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			318.00000	351	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			589.00000	532	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			404.00000	448	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			424.00000	379	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			385.00000	424	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			456.00000	405	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			523.00000	578	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			293.00000	259	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			367.00000	405	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			488.00000	436	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			318.00000	351	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			589.00000	532	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			350.00000	386	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			520.00000	467	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			350.00000	386	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			520.00000	467	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			129.00000	140	26.08	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,449.00000	1,371	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			290.00000	320	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			660.00000	601	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			277.00000	305	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			697.00000	636	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			277.00000	305	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			697.00000	636	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			241.00000	266	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			812.00000	747	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			264.00000	291	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			735.00000	672	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			881.00000	955	19.80	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			102.00000	86	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			211.00000	232	23.70	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			932.00000	863	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			202.00000	222	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			973.00000	903	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			211.00000	232	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			932.00000	863	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			220.00000	243	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			891.00000	824	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			252.00000	278	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			773.00000	709	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			193.00000	213	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,014.00000	944	24.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.15	Call			170.00000	187	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,141.00000	1,068	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			151.00000	165	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,271.00000	1,196	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			139.00000	152	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,360.00000	1,283	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			134.00000	146	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,404.00000	1,327	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			151.00000	165	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,271.00000	1,196	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			124.00000	135	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,495.00000	1,416	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			163.00000	179	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,184.00000	1,110	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			134.00000	146	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,404.00000	1,327	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			103.00000	112	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,724.00000	1,643	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			82.00000	88	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,053.00000	1,969	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			90.00000	97	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,911.00000	1,828	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			100.00000	108	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,770.00000	1,689	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			100.00000	108	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,770.00000	1,689	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			87.00000	94	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,958.00000	1,875	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			70.00000	76	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,241.00000	2,157	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			65.00000	71	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,336.00000	2,252	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			63.00000	68	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,384.00000	2,299	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			58.00000	64	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,479.00000	2,395	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			51.00000	55	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,672.00000	2,586	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			43.00000	47	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,914.00000	2,828	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			44.00000	48	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,865.00000	2,779	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			48.00000	52	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,768.00000	2,683	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			73.00000	79	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,194.00000	2,110	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		68.00000	74	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,288.00000	2,205	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		56.00000	61	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,527.00000	2,442	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		53.00000	57	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,623.00000	2,538	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		51.00000	55	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,672.00000	2,586	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		79.00000	85	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,099.00000	2,016	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		84.00000	91	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,005.00000	1,922	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		61.00000	66	29.92	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,431.00000	2,347	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		54.00000	59	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,575.00000	2,490	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		84.00000	91	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,005.00000	1,922	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		40.00000	44	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,011.00000	2,925	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		42.00000	45	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,962.00000	2,876	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		37.00000	40	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,157.00000	3,071	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		39.00000	42	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,060.00000	2,973	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		20.00000	22	34.83	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,141.00000	4,053	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		31.00000	33	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,451.00000	3,364	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		33.00000	35	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,353.00000	3,266	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		25.00000	27	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,845.00000	3,758	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		19.00000	21	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,240.00000	4,152	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		14.00000	16	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,635.00000	4,547	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		10.00000	12	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,031.00000	4,943	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		26.00000	28	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,747.00000	3,659	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		15.00000	17	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,536.00000	4,448	35.37	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	13.10	Call			11.00000	13	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,932.00000	4,844	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			178.00000	195	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,098.00000	1,026	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			111.00000	121	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,632.00000	1,552	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			23.00000	25	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,944.00000	3,856	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			10.00000	11	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,130.00000	5,042	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			119.00000	130	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,540.00000	1,461	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			79.00000	85	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,099.00000	2,016	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			35.00000	37	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,255.00000	3,168	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	18	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,437.00000	4,349	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			231.00000	254	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			851.00000	785	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			27.00000	30	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,648.00000	3,561	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			8.00000	9	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,428.00000	5,340	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			17.00000	19	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,338.00000	4,250	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			11.00000	13	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,932.00000	4,844	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			7.00000	8	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,528.00000	5,439	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			29.00000	31	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,550.00000	3,462	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			13.00000	15	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,734.00000	4,646	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			8.00000	10	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,329.00000	5,241	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			22.00000	24	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,043.00000	3,955	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			14.00000	16	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,635.00000	4,547	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			9.00000	10	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,230.00000	5,141	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			145.00000	158	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,315.00000	1,239	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			93.00000	101	27.87	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	9.95	Put		1,864.00000	1,782	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		28.00000	30	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,599.00000	3,511	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		20.00000	22	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,190.00000	4,103	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		12.00000	14	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,783.00000	4,695	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		8.00000	9	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,379.00000	5,290	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		27.00000	30	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,648.00000	3,561	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		157.00000	172	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,227.00000	1,153	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		43.00000	47	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,914.00000	2,828	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		30.00000	32	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,501.00000	3,413	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		21.00000	23	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,092.00000	4,004	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		13.00000	15	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,684.00000	4,596	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		178.00000	195	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,098.00000	1,026	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	25	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,944.00000	3,856	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		107.00000	116	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,678.00000	1,597	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		46.00000	50	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,817.00000	2,731	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		32.00000	34	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,402.00000	3,315	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		23.00000	25	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,994.00000	3,906	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		10.00000	11	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,081.00000	4,992	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		670.00000	734	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	165	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		37.00000	40	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,157.00000	3,071	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		703.00000	769	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		174.00000	150	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		220.00000	243	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		891.00000	824	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		38.00000	41	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,109.00000	3,022	31.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	29	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,697.00000	3,610	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			736.00000	804	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			157.00000	135	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			163.00000	179	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,184.00000	1,110	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			36.00000	38	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,206.00000	3,119	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			25.00000	27	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,796.00000	3,708	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			17.00000	19	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,387.00000	4,300	35.17	0.00	0	0.00
\$ / 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			5,578.00000	5,489	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			26.00000	28	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,747.00000	3,659	33.77	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			5,727.00000	5,638	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			7.00000	8	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,627.00000	5,539	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	29	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,697.00000	3,610	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			18.00000	20	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,289.00000	4,201	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			7.00000	9	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,478.00000	5,390	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			6.00000	7	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,826.00000	5,738	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			670.00000	734	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	165	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			30.00000	32	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,501.00000	3,413	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	15	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,684.00000	4,596	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	7	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,876.00000	5,788	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			9.00000	10	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,279.00000	5,191	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			639.00000	701	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			209.00000	182	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			9.00000	11	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,180.00000	5,092	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,000.00000	1,078	19.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			71.00000	59	19.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			264.00000	291	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Put		735.00000	672	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		15.00000	17	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,486.00000	4,398	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		11.00000	13	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,882.00000	4,794	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,041.00000	1,122	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		62.00000	53	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		771.00000	840	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		142.00000	121	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		202.00000	222	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		973.00000	903	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		49.00000	53	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,720.00000	2,634	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		32.00000	34	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,402.00000	3,315	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	11	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,180.00000	5,092	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		960.00000	1,036	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		80.00000	67	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,312.00000	1,398	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		32.00000	29	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		670.00000	734	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	165	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,358.00000	1,445	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		29.00000	26	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		82.00000	88	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,053.00000	1,969	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,265.00000	1,351	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		36.00000	32	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		639.00000	701	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		209.00000	182	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		76.00000	83	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,146.00000	2,064	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		20.00000	22	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,190.00000	4,103	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,265.00000	1,351	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		36.00000	32	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,406.00000	1,492	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		26.00000	23	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,629.00000	4,719	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,130.00000	3,220	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,644.00000	1,732	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		15.00000	13	21.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,372.00000	7,282	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,879.00000	4,969	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,380.00000	3,470	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,888.00000	1,976	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			8.00000	7	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			608.00000	669	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			229.00000	200	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	2	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,122.00000	7,033	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	17	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,486.00000	4,398	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,180.00000	3,270	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,184.00000	2,273	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,219.00000	1,304	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			40.00000	35	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,383.00000	2,472	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	4	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,424.00000	6,335	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,972.00000	6,883	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,430.00000	3,520	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,432.00000	2,522	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,453.00000	1,540	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			24.00000	21	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	2	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,072.00000	6,983	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,330.00000	3,420	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,333.00000	2,422	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			4.00000	3	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	2	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,172.00000	7,083	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,280.00000	3,370	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,283.00000	2,373	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,222.00000	7,132	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,530.00000	3,619	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,532.00000	2,621	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		3.00000	2	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,548.00000	1,635	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		19.00000	16	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,580.00000	3,669	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,582.00000	2,671	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		2.00000	2	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,596.00000	1,684	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		17.00000	15	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		2.00000	2	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,922.00000	6,833	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,730.00000	3,819	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,731.00000	2,821	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		2.00000	2	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,741.00000	1,829	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		12.00000	10	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		844.00000	916	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		114.00000	97	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		93.00000	101	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,864.00000	1,782	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		2.00000	3	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,773.00000	6,684	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,830.00000	3,919	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,831.00000	2,920	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		2.00000	1	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,839.00000	1,927	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		9.00000	8	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	3	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,673.00000	6,584	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,880.00000	3,969	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,881.00000	2,970	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		1.00000	1	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		2.00000	3	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,623.00000	6,534	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,929.00000	4,019	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,931.00000	3,020	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		1.00000	1	28.23	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	6.25	Call			1,937.00000	2,025	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	6	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	3	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,573.00000	6,484	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,780.00000	3,869	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,781.00000	2,871	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,790.00000	1,878	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	9	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	3	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,723.00000	6,634	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,129.00000	4,219	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,134.00000	2,224	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	5	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,174.00000	1,258	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			44.00000	39	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	4	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,374.00000	6,285	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,229.00000	4,319	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,230.00000	3,320	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,233.00000	2,323	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			34.00000	36	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,304.00000	3,217	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			4.00000	5	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,274.00000	6,186	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			6.00000	7	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,777.00000	5,688	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,771.00000	7,682	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			24.00000	26	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,895.00000	3,807	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,871.00000	7,782	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			4,029.00000	4,119	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			3,030.00000	3,120	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			2,035.00000	2,124	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			6.00000	5	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			1,083.00000	1,167	19.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.15	Put			54.00000	48	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			5.00000	6	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			5,976.00000	5,887	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	1	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			7,971.00000	7,882	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			5.00000	6	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,075.00000	5,987	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,071.00000	7,981	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,979.00000	4,069	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,980.00000	3,070	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,986.00000	2,075	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			7.00000	6	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,041.00000	1,122	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			62.00000	53	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			5.00000	6	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,026.00000	5,937	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,021.00000	7,931	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			4.00000	5	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,225.00000	6,136	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,221.00000	8,131	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,271.00000	8,181	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,680.00000	3,769	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,681.00000	2,771	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,693.00000	1,781	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			13.00000	12	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			807.00000	878	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			128.00000	109	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			3.00000	4	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,324.00000	6,235	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,321.00000	8,231	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			4.00000	6	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,125.00000	6,037	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,121.00000	8,031	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			4,179.00000	4,269	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	34.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,821.00000	7,732	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,329.00000	4,419	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		6.00000	8	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,677.00000	5,589	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,671.00000	7,582	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,079.00000	4,169	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,080.00000	3,170	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,085.00000	2,174	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	5	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,128.00000	1,213	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		49.00000	44	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		5.00000	7	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,926.00000	5,838	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	1	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,921.00000	7,832	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,279.00000	4,369	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	1	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,721.00000	7,632	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.40750	8.31710		21.42	117,705.00	14	2,829.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		554.00000	605	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		537.00000	498	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		113.00000	123	29.32	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,846.00000	2,766	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		598.00000	651	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		481.00000	444	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		314.00000	342	23.78	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,147.00000	1,085	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		669.00000	726	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		402.00000	369	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		621.00000	676	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		454.00000	418	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		576.00000	628	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		509.00000	470	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		645.00000	701	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		427.00000	393	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		694.00000	753	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		377.00000	346	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		499.00000	543	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		632.00000	586	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.30	Call			67.00000	73	32.39	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,050.00000	3,966	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			466.00000	507	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			699.00000	650	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			209.00000	227	25.99	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,742.00000	1,670	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			435.00000	474	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			768.00000	716	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			450.00000	490	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			733.00000	683	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			535.00000	583	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			568.00000	526	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			517.00000	562	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			600.00000	555	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			482.00000	525	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			665.00000	617	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			421.00000	458	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			803.00000	751	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			407.00000	443	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			840.00000	786	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			368.00000	402	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			951.00000	894	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			334.00000	365	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,067.00000	1,007	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			356.00000	389	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			989.00000	931	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			381.00000	415	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			913.00000	857	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			286.00000	312	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,269.00000	1,204	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			269.00000	294	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,352.00000	1,286	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			247.00000	269	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,479.00000	1,411	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			261.00000	285	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,394.00000	1,328	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			233.00000	254	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,566.00000	1,496	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			233.00000	254	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,566.00000	1,496	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			92.00000	100	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,275.00000	3,193	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			240.00000	261	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,522.00000	1,454	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			203.00000	221	26.14	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	9.90	Put		1,786.00000	1,714	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		188.00000	204	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,921.00000	1,847	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		166.00000	180	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,149.00000	2,073	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		183.00000	199	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,966.00000	1,892	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		198.00000	215	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,831.00000	1,758	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		198.00000	215	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,831.00000	1,758	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		179.00000	194	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,012.00000	1,937	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		179.00000	194	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,012.00000	1,937	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		149.00000	163	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,332.00000	2,255	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		145.00000	159	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,378.00000	2,301	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		153.00000	167	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,286.00000	2,210	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		141.00000	154	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,424.00000	2,347	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		131.00000	143	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,564.00000	2,485	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		116.00000	126	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,799.00000	2,719	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		103.00000	112	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,036.00000	2,955	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		105.00000	115	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,988.00000	2,907	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		110.00000	120	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,893.00000	2,813	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		108.00000	118	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,941.00000	2,860	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		124.00000	136	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,657.00000	2,578	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		128.00000	139	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,611.00000	2,532	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		119.00000	129	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,751.00000	2,672	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		113.00000	123	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,846.00000	2,766	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		121.00000	133	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,704.00000	2,625	28.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.70	Call			134.00000	147	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,517.00000	2,439	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			141.00000	154	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,424.00000	2,347	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			128.00000	139	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,611.00000	2,532	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			101.00000	110	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,084.00000	3,002	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			95.00000	103	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,217.00000	3,136	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			98.00000	107	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,131.00000	3,050	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			98.00000	107	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,131.00000	3,050	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			96.00000	105	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,179.00000	3,097	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			86.00000	94	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,419.00000	3,337	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			94.00000	103	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,227.00000	3,145	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			83.00000	90	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,516.00000	3,433	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			90.00000	98	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,323.00000	3,241	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			88.00000	96	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,371.00000	3,289	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			220.00000	240	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,653.00000	1,582	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			188.00000	204	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,921.00000	1,847	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			170.00000	185	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,103.00000	2,027	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			162.00000	176	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,194.00000	2,118	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			60.00000	66	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,293.00000	4,208	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			254.00000	277	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,437.00000	1,369	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			88.00000	96	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,371.00000	3,289	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			38.00000	41	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,421.00000	5,334	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			277.00000	303	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,310.00000	1,245	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			124.00000	136	28.82	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 15/03/2010 Currency Future	10.85	Put		2,657.00000	2,578	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		40.00000	44	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,273.00000	5,186	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		295.00000	322	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,228.00000	1,164	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		41.00000	45	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,174.00000	5,088	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		304.00000	332	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,187.00000	1,124	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		110.00000	120	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,893.00000	2,813	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		42.00000	46	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,125.00000	5,039	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		324.00000	353	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,107.00000	1,046	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		44.00000	48	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,027.00000	4,941	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		80.00000	87	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,613.00000	3,529	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		34.00000	38	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,667.00000	5,580	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		226.00000	247	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,609.00000	1,539	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		85.00000	92	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,468.00000	3,385	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		81.00000	88	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,564.00000	3,481	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		35.00000	39	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,618.00000	5,531	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		80.00000	87	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,613.00000	3,529	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		77.00000	83	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,710.00000	3,626	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		74.00000	80	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,807.00000	3,723	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		32.00000	35	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,865.00000	5,778	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		214.00000	233	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,697.00000	1,626	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		101.00000	110	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,084.00000	3,002	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		81.00000	88	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,564.00000	3,481	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		78.00000	85	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,661.00000	3,578	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.00	Call			34.00000	37	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,717.00000	5,630	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			36.00000	40	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,519.00000	5,432	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			286.00000	312	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,269.00000	1,204	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			41.00000	45	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,224.00000	5,137	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			393.00000	429	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			876.00000	821	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			46.00000	50	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,929.00000	4,843	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			356.00000	389	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			989.00000	931	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			138.00000	150	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,471.00000	2,393	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			108.00000	118	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,941.00000	2,860	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			43.00000	47	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,076.00000	4,990	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			121.00000	133	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,704.00000	2,625	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			96.00000	105	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,179.00000	3,097	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			39.00000	43	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,322.00000	5,235	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			145.00000	159	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,378.00000	2,301	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			138.00000	150	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,471.00000	2,393	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			45.00000	49	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,978.00000	4,892	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			345.00000	376	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,028.00000	969	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			38.00000	42	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,371.00000	5,285	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			47.00000	51	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,880.00000	4,794	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			157.00000	172	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,240.00000	2,164	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			50.00000	54	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,732.00000	4,647	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			162.00000	176	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,194.00000	2,118	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			51.00000	56	33.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,684.00000	4,598	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		53.00000	58	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,586.00000	4,500	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		174.00000	189	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,057.00000	1,982	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		166.00000	180	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,149.00000	2,073	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		52.00000	57	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,635.00000	4,549	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		193.00000	210	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,876.00000	1,802	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		61.00000	67	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,244.00000	4,160	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		214.00000	233	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,697.00000	1,626	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		64.00000	71	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,147.00000	4,063	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		721.00000	781	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		354.00000	323	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		66.00000	72	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,099.00000	4,014	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		183.00000	199	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,966.00000	1,892	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		174.00000	189	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,057.00000	1,982	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		56.00000	62	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,439.00000	4,354	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		209.00000	227	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,742.00000	1,670	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		63.00000	69	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,196.00000	4,111	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		748.00000	809	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		331.00000	301	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		226.00000	247	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,609.00000	1,539	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		896.00000	964	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		229.00000	206	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		261.00000	285	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,394.00000	1,328	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		66.00000	72	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,099.00000	4,014	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		928.00000	997	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		211.00000	189	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		961.00000	1,031	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		194.00000	174	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	9.35	Call			277.00000	303	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,310.00000	1,245	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			69.00000	74	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,001.00000	3,917	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			995.00000	1,066	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			178.00000	159	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,667.00000	4,758	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,172.00000	3,262	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	5	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,703.00000	1,789	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			36.00000	32	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			58.00000	63	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,390.00000	4,306	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			16.00000	19	37.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,349.00000	7,261	37.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,917.00000	5,008	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,420.00000	3,511	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,938.00000	2,025	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			21.00000	18	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			18.00000	21	37.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,101.00000	7,013	37.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,139.00000	1,219	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			122.00000	112	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			324.00000	353	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,107.00000	1,046	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			304.00000	332	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,187.00000	1,124	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			240.00000	261	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,522.00000	1,454	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			75.00000	82	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,758.00000	3,674	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,222.00000	3,312	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			5.00000	4	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,230.00000	2,321	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			13.00000	13	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,304.00000	1,386	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			87.00000	79	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			72.00000	79	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,855.00000	3,771	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			48.00000	52	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,830.00000	4,745	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,371.00000	3,461	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Put		4.00000	3	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,379.00000	2,469	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	12	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,433.00000	1,517	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		66.00000	59	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,428.00000	2,518	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		11.00000	11	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,477.00000	1,561	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		60.00000	54	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,470.00000	3,560	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,478.00000	2,568	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		10.00000	10	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,522.00000	1,606	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		54.00000	49	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		776.00000	838	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		309.00000	281	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,271.00000	3,362	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,280.00000	2,370	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		13.00000	13	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,347.00000	1,429	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		79.00000	72	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,570.00000	3,660	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	3	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,577.00000	2,667	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		10.00000	9	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,612.00000	1,697	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		45.00000	40	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		834.00000	899	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		267.00000	242	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,620.00000	3,710	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,626.00000	2,716	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		9.00000	9	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,657.00000	1,743	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		40.00000	36	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		864.00000	931	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		247.00000	223	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		70.00000	76	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,953.00000	3,868	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,769.00000	3,859	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	2	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,775.00000	2,865	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		8.00000	8	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,796.00000	1,883	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		29.00000	26	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		49.00000	53	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,781.00000	4,696	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,819.00000	3,909	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	2	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,825.00000	2,915	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		7.00000	7	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,843.00000	1,930	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		26.00000	23	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,919.00000	4,009	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,924.00000	3,014	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		7.00000	7	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,066.00000	1,139	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		148.00000	132	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,869.00000	3,959	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		2.00000	2	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,874.00000	2,964	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		7.00000	7	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,890.00000	1,978	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		23.00000	20	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,030.00000	1,102	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		163.00000	145	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,719.00000	3,810	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	2	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,725.00000	2,816	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		8.00000	8	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,750.00000	1,836	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		32.00000	29	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,968.00000	4,059	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,973.00000	3,064	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		6.00000	6	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,985.00000	2,075	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		18.00000	17	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,102.00000	1,179	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		135.00000	122	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,118.00000	4,208	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,122.00000	3,212	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		5.00000	5	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,132.00000	2,222	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		15.00000	15	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,221.00000	1,302	19.51	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 15/03/2010 Currency Future	7.20	Put		103.00000	94	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,218.00000	4,308	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		59.00000	65	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,342.00000	4,257	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		33.00000	36	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,816.00000	5,728	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		13.00000	16	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,796.00000	7,708	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		32.00000	35	35.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,914.00000	5,827	35.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		13.00000	15	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,896.00000	7,808	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,018.00000	4,109	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,023.00000	3,113	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		6.00000	6	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,033.00000	2,124	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		16.00000	16	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		31.00000	34	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,013.00000	5,926	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		12.00000	14	37.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,995.00000	7,907	37.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		29.00000	33	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,112.00000	6,025	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		12.00000	14	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,094.00000	8,006	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		30.00000	33	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,063.00000	5,976	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		12.00000	14	37.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,045.00000	7,957	37.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		27.00000	30	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,260.00000	6,173	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		11.00000	13	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,244.00000	8,155	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		26.00000	30	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,309.00000	6,222	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		10.00000	12	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,293.00000	8,205	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,669.00000	3,760	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		2.00000	2	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,676.00000	2,766	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		9.00000	9	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		26.00000	29	36.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,359.00000	6,272	36.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.65	Call			10.00000	12	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,343.00000	8,255	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			28.00000	32	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,161.00000	6,074	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			11.00000	14	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,144.00000	8,056	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,168.00000	4,258	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,181.00000	2,272	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	14	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,262.00000	1,344	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			95.00000	86	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			71.00000	77	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,904.00000	3,820	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			13.00000	15	37.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,846.00000	7,758	37.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,268.00000	4,358	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	0	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			33.00000	37	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,766.00000	5,679	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			14.00000	16	37.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,747.00000	7,659	37.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,318.00000	4,408	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,321.00000	3,411	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			4.00000	4	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,329.00000	2,420	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			12.00000	12	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,390.00000	1,473	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			73.00000	65	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			14.00000	16	37.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,697.00000	7,609	37.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,068.00000	4,158	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			3,073.00000	3,163	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			6.00000	5	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			2,083.00000	2,173	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			15.00000	15	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			1,180.00000	1,260	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			113.00000	103	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			31.00000	34	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			5,964.00000	5,877	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			13.00000	15	37.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			7,945.00000	7,857	37.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.54190		8.45110		21.59	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	8.45	Call			665.00000	716	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			663.00000	624	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			132.00000	141	30.28	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,831.00000	3,749	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			726.00000	781	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			575.00000	539	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			400.00000	431	23.83	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,349.00000	1,289	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			771.00000	828	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			520.00000	486	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			977.00000	1,044	19.99	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			326.00000	302	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			748.00000	804	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			547.00000	512	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			442.00000	476	23.30	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,191.00000	1,134	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			705.00000	759	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			604.00000	567	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			794.00000	852	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			493.00000	460	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			611.00000	657	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			760.00000	715	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			578.00000	622	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			827.00000	780	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			547.00000	589	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			896.00000	847	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			562.00000	605	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			861.00000	813	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			646.00000	695	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			695.00000	653	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			628.00000	675	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			727.00000	684	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			594.00000	639	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			793.00000	747	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			532.00000	573	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			931.00000	881	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			491.00000	529	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,040.00000	987	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			518.00000	558	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			967.00000	916	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			478.00000	515	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,077.00000	1,023	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			454.00000	489	23.17	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,153.00000	1,097	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			466.00000	502	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,115.00000	1,060	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			504.00000	543	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,003.00000	951	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			380.00000	410	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,429.00000	1,368	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			354.00000	381	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,553.00000	1,489	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			371.00000	400	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,470.00000	1,408	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			338.00000	364	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,637.00000	1,572	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			363.00000	390	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,511.00000	1,448	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			143.00000	153	29.74	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,592.00000	3,511	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			346.00000	372	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,595.00000	1,530	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			302.00000	324	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,851.00000	1,782	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			283.00000	304	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,982.00000	1,912	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			255.00000	274	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,204.00000	2,132	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			277.00000	297	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,026.00000	1,955	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			295.00000	317	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,894.00000	1,825	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			400.00000	431	23.83	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,349.00000	1,289	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			868.00000	930	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			417.00000	388	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			330.00000	355	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,679.00000	1,613	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			315.00000	339	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,764.00000	1,697	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			289.00000	310	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,938.00000	1,869	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			266.00000	285	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,115.00000	2,043	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			122.00000	130	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,071.00000	3,988	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			843.00000	903	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			442.00000	411	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			323.00000	347	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,722.00000	1,655	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Call			309.00000	332	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,807.00000	1,740	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			271.00000	291	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,070.00000	1,999	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			260.00000	279	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,159.00000	2,087	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			121.00000	128	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,119.00000	4,036	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			315.00000	339	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,764.00000	1,697	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			266.00000	285	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,115.00000	2,043	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			245.00000	263	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,294.00000	2,221	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			114.00000	123	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,263.00000	4,181	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			295.00000	317	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,894.00000	1,825	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			260.00000	279	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,159.00000	2,087	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			250.00000	268	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,249.00000	2,176	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			239.00000	258	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,338.00000	2,266	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			229.00000	247	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,428.00000	2,355	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			109.00000	116	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,408.00000	4,325	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			323.00000	347	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,722.00000	1,655	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			116.00000	125	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,215.00000	4,133	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,006.00000	1,074	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			305.00000	282	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			390.00000	420	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,389.00000	1,328	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			309.00000	332	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,807.00000	1,740	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,036.00000	1,105	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			285.00000	263	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			330.00000	355	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,679.00000	1,613	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			130.00000	139	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,879.00000	3,797	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,067.00000	1,137	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.65	Put		266.00000	245	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		410.00000	441	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,309.00000	1,249	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		390.00000	420	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,389.00000	1,328	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		128.00000	136	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,927.00000	3,845	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,099.00000	1,169	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		247.00000	228	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		420.00000	453	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,269.00000	1,211	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,701.00000	4,792	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,210.00000	3,301	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	9	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,771.00000	1,857	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		70.00000	65	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		180.00000	193	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,979.00000	2,901	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		70.00000	75	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,869.00000	5,783	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		46.00000	49	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,345.00000	7,258	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,951.00000	5,042	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,458.00000	3,549	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	7	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,996.00000	2,085	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		45.00000	43	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		198.00000	213	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,747.00000	2,671	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		118.00000	126	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,167.00000	4,085	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		75.00000	80	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,624.00000	5,538	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		49.00000	53	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,098.00000	7,011	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,273.00000	1,354	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		172.00000	162	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		431.00000	464	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,230.00000	1,172	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		371.00000	400	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,470.00000	1,408	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		145.00000	155	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,544.00000	3,463	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,260.00000	3,351	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			9.00000	9	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,281.00000	2,372	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			30.00000	30	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,391.00000	1,474	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			140.00000	132	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			183.00000	197	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,932.00000	2,855	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			94.00000	101	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,843.00000	4,759	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,475.00000	2,565	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			23.00000	23	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,555.00000	1,640	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			104.00000	98	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			138.00000	148	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,687.00000	3,606	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			100.00000	107	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,649.00000	4,565	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			173.00000	186	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,072.00000	2,994	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			124.00000	132	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,023.00000	3,940	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			90.00000	96	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,989.00000	4,904	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,508.00000	3,599	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	7	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,523.00000	2,614	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			22.00000	22	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,597.00000	1,683	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			96.00000	91	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			894.00000	957	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			393.00000	365	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			167.00000	179	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,166.00000	3,087	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			87.00000	93	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,086.00000	5,001	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,359.00000	3,450	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	8	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,378.00000	2,468	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			27.00000	26	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,472.00000	1,556	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			121.00000	114	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			818.00000	878	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			467.00000	436	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			234.00000	252	26.96	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 14/06/2010 Currency Future	10.60	Put		2,383.00000	2,310	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		158.00000	170	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,307.00000	3,228	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		83.00000	89	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,232.00000	5,147	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,309.00000	3,400	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	9	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,329.00000	2,420	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		28.00000	28	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,431.00000	1,515	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		130.00000	123	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		156.00000	167	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,354.00000	3,275	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		112.00000	120	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,311.00000	4,229	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		82.00000	88	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,281.00000	5,196	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		225.00000	241	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,473.00000	2,400	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		153.00000	164	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,402.00000	3,322	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		111.00000	118	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,359.00000	4,276	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		81.00000	87	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,330.00000	5,245	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		164.00000	176	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,213.00000	3,134	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		86.00000	92	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,135.00000	5,050	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,558.00000	3,648	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	7	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,572.00000	2,662	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		21.00000	20	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,640.00000	1,726	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		89.00000	84	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		921.00000	985	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		370.00000	343	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		255.00000	274	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,204.00000	2,132	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		170.00000	182	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,119.00000	3,041	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		89.00000	95	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,037.00000	4,953	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,607.00000	3,698	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	6	26.89	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	5.85	Call			2,620.00000	2,711	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			19.00000	19	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,683.00000	1,769	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			82.00000	77	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			949.00000	1,014	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			348.00000	322	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,657.00000	3,748	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			6.00000	6	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,669.00000	2,760	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			18.00000	18	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,727.00000	1,813	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			76.00000	71	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			177.00000	189	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,026.00000	2,948	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			126.00000	134	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,975.00000	3,892	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			91.00000	98	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,940.00000	4,856	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,806.00000	3,897	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			5.00000	5	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,816.00000	2,906	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			15.00000	14	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,860.00000	1,947	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			59.00000	55	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			187.00000	201	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,886.00000	2,809	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			96.00000	102	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,794.00000	4,710	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,856.00000	3,947	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			5.00000	5	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,865.00000	2,955	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			14.00000	14	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,905.00000	1,992	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			54.00000	50	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			191.00000	205	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,840.00000	2,763	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			134.00000	143	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,783.00000	3,701	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			97.00000	104	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,746.00000	4,662	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,905.00000	3,996	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	4	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,914.00000	3,005	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			13.00000	13	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,950.00000	2,038	19.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.55	Put		49.00000	46	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,131.00000	1,203	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		230.00000	211	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		195.00000	209	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,793.00000	2,717	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		136.00000	145	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,735.00000	3,653	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		99.00000	106	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,698.00000	4,614	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,955.00000	4,046	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	4	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,963.00000	3,054	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	12	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,164.00000	1,240	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		213.00000	198	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,756.00000	3,847	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	5	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,767.00000	2,857	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		16.00000	16	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,815.00000	1,902	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		64.00000	60	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		66.00000	70	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,115.00000	6,028	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		161.00000	173	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,260.00000	3,181	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		65.00000	69	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,164.00000	6,078	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		64.00000	68	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,213.00000	6,126	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,154.00000	4,244	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,161.00000	3,252	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	10	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,185.00000	2,276	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		34.00000	34	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,312.00000	1,394	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		161.00000	152	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		107.00000	114	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,456.00000	4,373	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		69.00000	74	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,918.00000	5,832	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,203.00000	4,294	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,233.00000	2,324	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		32.00000	32	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,351.00000	1,433	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			150.00000	142	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			41.00000	44	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,839.00000	7,752	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,104.00000	4,194	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	3	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,111.00000	3,202	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	10	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,137.00000	2,228	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			36.00000	36	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			68.00000	73	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,967.00000	5,881	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			40.00000	43	36.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,938.00000	7,851	36.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,005.00000	4,095	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			4.00000	3	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,013.00000	3,103	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	11	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,042.00000	2,133	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			41.00000	41	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,198.00000	1,277	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			197.00000	186	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			67.00000	71	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,066.00000	5,979	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			39.00000	42	36.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,038.00000	7,950	36.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			37.00000	41	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,136.00000	8,049	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			38.00000	41	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,087.00000	7,999	36.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			225.00000	241	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,473.00000	2,400	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			111.00000	118	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,359.00000	4,276	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			62.00000	66	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,311.00000	6,224	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			35.00000	38	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,284.00000	8,196	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			62.00000	66	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,311.00000	6,224	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,707.00000	3,797	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	6	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,718.00000	2,808	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			17.00000	17	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			220.00000	236	27.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,519.00000	2,444	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			61.00000	65	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,360.00000	6,273	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			34.00000	37	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,333.00000	8,245	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			215.00000	231	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,564.00000	2,490	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			60.00000	64	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,409.00000	6,322	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			33.00000	36	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,382.00000	8,295	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			36.00000	40	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,185.00000	8,098	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			40.00000	43	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			7,889.00000	7,801	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,253.00000	4,344	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			71.00000	76	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			5,820.00000	5,734	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			41.00000	44	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			7,790.00000	7,702	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			4,303.00000	4,393	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	1	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			72.00000	77	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			5,771.00000	5,685	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			42.00000	45	36.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			7,740.00000	7,653	36.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.65940		13.63380		17.75	983,476.80	72	25,321.00
£ / R On 14/09/2009 Currency Future	13.65	Call			314.00000	321	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			330.00000	311	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			485.00000	500	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			201.00000	190	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			587.00000	605	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			153.00000	145	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			659.00000	680	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			126.00000	120	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			776.00000	798	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			92.00000	89	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			697.00000	718	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			113.00000	109	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			816.00000	840	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			82.00000	80	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			900.00000	924	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			66.00000	65	19.24	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	13.00	Call			736.00000	758	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			102.00000	99	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			587.00000	605	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			153.00000	145	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			485.00000	500	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			201.00000	190	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			423.00000	435	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			240.00000	226	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			366.00000	376	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			282.00000	266	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			340.00000	348	17.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			306.00000	288	17.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			394.00000	405	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			260.00000	246	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			454.00000	467	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			220.00000	208	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			518.00000	534	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			184.00000	174	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			622.00000	642	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			139.00000	132	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			659.00000	680	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			126.00000	120	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			816.00000	840	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			82.00000	80	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			552.00000	569	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			168.00000	159	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			454.00000	467	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			220.00000	208	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			622.00000	642	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			139.00000	132	18.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			942.00000	968	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			59.00000	58	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			858.00000	882	19.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			74.00000	72	19.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			314.00000	321	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			330.00000	311	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			175.00000	178	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			642.00000	618	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			259.00000	263	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			425.00000	404	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			227.00000	231	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			493.00000	472	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			242.00000	247	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			459.00000	437	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			227.00000	231	18.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.90	Put			493.00000	472	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			187.00000	190	19.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			603.00000	580	19.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			145.00000	146	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			761.00000	737	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			154.00000	156	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			720.00000	697	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			175.00000	178	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			642.00000	618	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			128.00000	129	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			844.00000	819	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			113.00000	113	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			929.00000	904	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			106.00000	107	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			972.00000	947	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			136.00000	137	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			802.00000	778	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			70.00000	70	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,286.00000	1,260	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			53.00000	52	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,519.00000	1,493	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			32.00000	31	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,998.00000	1,972	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			41.00000	40	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,757.00000	1,731	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			45.00000	45	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,661.00000	1,635	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			50.00000	50	24.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,566.00000	1,540	24.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			70.00000	70	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,286.00000	1,260	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			94.00000	94	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,060.00000	1,035	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			79.00000	78	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,195.00000	1,169	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			53.00000	52	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,519.00000	1,493	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			59.00000	59	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,425.00000	1,399	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			66.00000	66	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,332.00000	1,306	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			56.00000	55	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,472.00000	1,446	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			62.00000	62	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,379.00000	1,353	23.21	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	14.80	Call			74.00000	74	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,240.00000	1,215	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			66.00000	66	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,332.00000	1,306	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			43.00000	42	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,709.00000	1,683	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			47.00000	47	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,614.00000	1,588	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			83.00000	83	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,149.00000	1,124	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			41.00000	40	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,757.00000	1,731	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			32.00000	31	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,998.00000	1,972	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			37.00000	36	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,853.00000	1,827	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			30.00000	30	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,046.00000	2,020	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			29.00000	28	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,095.00000	2,069	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			35.00000	34	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,901.00000	1,875	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			120.00000	121	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			886.00000	861	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			26.00000	26	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,192.00000	2,166	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			88.00000	89	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,105.00000	1,079	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			74.00000	74	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,240.00000	1,215	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			39.00000	38	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,805.00000	1,779	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			136.00000	137	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			802.00000	778	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			199.00000	203	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			566.00000	543	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			213.00000	216	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			529.00000	507	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			164.00000	166	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			681.00000	657	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			100.00000	100	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,016.00000	991	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			43.00000	42	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,709.00000	1,683	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			24.00000	23	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.90	Put			2,290.00000	2,264	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			39.00000	38	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,805.00000	1,779	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			26.00000	26	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,192.00000	2,166	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			24.00000	23	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,290.00000	2,264	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			22.00000	21	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,388.00000	2,362	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			20.00000	20	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,486.00000	2,460	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			56.00000	55	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,472.00000	1,446	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			33.00000	33	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,949.00000	1,923	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			27.00000	27	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,144.00000	2,118	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			33.00000	33	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,949.00000	1,923	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			25.00000	25	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,241.00000	2,215	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			23.00000	22	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,339.00000	2,313	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			21.00000	20	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,437.00000	2,411	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			120.00000	121	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			886.00000	861	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			17.00000	17	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,683.00000	2,657	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			164.00000	166	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			681.00000	657	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			88.00000	89	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,105.00000	1,079	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			50.00000	50	24.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,566.00000	1,540	24.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			94.00000	94	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,060.00000	1,035	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			276.00000	281	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			392.00000	372	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			242.00000	247	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			459.00000	437	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			187.00000	190	19.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			603.00000	580	19.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			100.00000	100	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,016.00000	991	21.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.80	Call			259.00000	263	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			425.00000	404	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			294.00000	300	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			361.00000	341	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			128.00000	129	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			844.00000	819	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			340.00000	348	17.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			306.00000	288	17.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,534.00000	5,559	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			4,034.00000	4,060	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,541.00000	2,566	29.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	7	29.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,077.00000	1,103	19.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			43.00000	43	19.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			10.00000	9	32.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,476.00000	3,450	32.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	37.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			4,970.00000	4,944	37.02	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			6,468.00000	6,442	41.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,984.00000	6,009	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,484.00000	4,509	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,987.00000	3,013	31.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			4.00000	4	31.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,509.00000	1,534	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			25.00000	25	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			13.00000	13	30.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,029.00000	3,003	30.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			5.00000	5	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,521.00000	4,495	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			2.00000	2	39.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,018.00000	5,992	39.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,234.00000	6,259	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,734.00000	4,759	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,236.00000	3,262	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			2.00000	2	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,753.00000	1,778	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			19.00000	18	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			16.00000	15	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.40	Put		2,782.00000	2,756	29.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		6.00000	6	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,272.00000	4,246	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	2	39.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,768.00000	5,743	39.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,030.00000	1,056	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		46.00000	47	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,172.00000	1,198	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		38.00000	38	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		986.00000	1,012	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		52.00000	52	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,219.00000	1,245	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		36.00000	36	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,124.00000	1,150	20.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		40.00000	41	20.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		858.00000	882	19.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		74.00000	72	19.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		986.00000	1,012	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		52.00000	52	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,735.00000	3,760	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		1.00000	1	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,739.00000	2,764	30.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		5.00000	5	30.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		11.00000	11	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,277.00000	3,251	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		3.00000	3	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,269.00000	5,243	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		1.00000	1	44.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,267.00000	7,242	44.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,634.00000	4,659	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,635.00000	3,660	34.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		1.00000	1	34.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,640.00000	2,665	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		6.00000	6	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,655.00000	1,680	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		21.00000	21	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		10.00000	10	31.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		3,376.00000	3,351	31.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		3.00000	3	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		5,369.00000	5,343	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		1.00000	1	44.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		7,367.00000	7,342	44.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		4,534.00000	4,559	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	35.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.10	Call		3,535.00000	3,561	34.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		1.00000	1	34.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		1,557.00000	1,583	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		24.00000	23	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		2.00000	2	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		5,469.00000	5,443	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		1.00000	1	45.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		7,467.00000	7,442	45.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		3,485.00000	3,511	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		2.00000	1	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		2,491.00000	2,516	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		7.00000	7	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		9.00000	9	32.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		3,525.00000	3,500	32.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		2.00000	2	38.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		5,519.00000	5,493	38.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		1.00000	1	45.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		7,517.00000	7,492	45.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call		4,334.00000	4,360	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put		0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call		3,336.00000	3,361	33.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put		2.00000	2	33.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call		2,343.00000	2,368	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put		9.00000	9	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call		1,364.00000	1,389	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put		30.00000	30	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call		8.00000	8	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put		3,675.00000	3,649	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		2.00000	2	38.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,668.00000	5,643	38.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,667.00000	7,642	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		4,234.00000	4,260	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		2,244.00000	2,269	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		10.00000	10	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,267.00000	1,293	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		34.00000	34	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		8.00000	8	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		3,774.00000	3,748	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	46.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		7,767.00000	7,742	46.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		4,184.00000	4,210	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		3,186.00000	3,212	32.72	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	10.45	Put		3.00000	3	32.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		2,195.00000	2,220	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		11.00000	11	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		8.00000	8	33.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		3,824.00000	3,798	33.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		2.00000	2	39.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		5,818.00000	5,792	39.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	46.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		7,817.00000	7,792	46.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		4,134.00000	4,160	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		3,137.00000	3,162	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		2,146.00000	2,171	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		12.00000	11	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		8.00000	7	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		3,874.00000	3,848	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		2.00000	2	39.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		5,868.00000	5,842	39.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	46.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		7,867.00000	7,842	46.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		3,037.00000	3,063	32.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		3.00000	3	32.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		2,047.00000	2,072	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		14.00000	13	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		7.00000	7	34.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		3,973.00000	3,948	34.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		2.00000	2	39.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		5,968.00000	5,942	39.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	46.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		7,967.00000	7,942	46.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		4,084.00000	4,110	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		3,087.00000	3,112	32.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		3.00000	3	32.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		2,097.00000	2,122	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		13.00000	12	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		7.00000	7	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		3,924.00000	3,898	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		2.00000	2	39.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		5,918.00000	5,892	39.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	46.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		7,917.00000	7,892	46.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		4,284.00000	4,310	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	35.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.35	Call			3,286.00000	3,312	33.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			2.00000	2	33.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			2,293.00000	2,319	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			10.00000	9	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,315.00000	1,341	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			32.00000	31	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			8.00000	8	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			3,724.00000	3,699	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			2.00000	2	39.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			5,718.00000	5,693	39.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	45.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			7,717.00000	7,692	45.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,434.00000	4,460	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,436.00000	3,461	33.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	2	33.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,442.00000	2,467	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			8.00000	8	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,460.00000	1,486	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			26.00000	26	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			9.00000	9	32.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,575.00000	3,549	32.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	2	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,568.00000	5,543	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	45.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,567.00000	7,542	45.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,684.00000	4,709	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,685.00000	3,710	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,689.00000	2,715	30.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	5	30.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,704.00000	1,729	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			20.00000	20	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			11.00000	10	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,327.00000	3,301	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			3.00000	3	37.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,319.00000	5,293	37.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	44.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,317.00000	7,292	44.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,834.00000	4,859	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,835.00000	3,860	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			1.00000	1	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,838.00000	2,864	31.14	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 14/09/2009 Currency Future	10.80	Put			5.00000	4	31.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,851.00000	1,876	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			17.00000	16	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			12.00000	11	30.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,178.00000	3,152	30.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			3.00000	3	37.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,169.00000	5,143	37.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	43.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,167.00000	7,142	43.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,884.00000	4,909	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,885.00000	3,910	35.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			1.00000	1	35.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,888.00000	2,914	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,900.00000	1,925	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			16.00000	16	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			12.00000	12	30.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,128.00000	3,102	30.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			3.00000	3	37.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,119.00000	5,094	37.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	43.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,117.00000	7,092	43.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,584.00000	4,609	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,585.00000	3,611	34.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	34.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			2,590.00000	2,616	29.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			6.00000	6	29.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,606.00000	1,631	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			22.00000	22	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			10.00000	10	31.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,426.00000	3,400	31.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			3.00000	2	38.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,419.00000	5,393	38.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	44.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,417.00000	7,392	44.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,984.00000	4,010	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			1.00000	1	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,998.00000	2,023	26.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			15.00000	14	26.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			7.00000	7	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,023.00000	3,997	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	1	47.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,017.00000	7,992	47.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future			13.89950	13.86720		18.07	5,907,287.50	425	14,398.00
£ / R On 14/12/2009 Currency Future	13.85	Call		607.00000	620	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		589.00000	570	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,082.00000	1,103	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		215.00000	204	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		724.00000	740	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		457.00000	440	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		832.00000	849	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		364.00000	350	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		890.00000	908	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		323.00000	309	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		951.00000	970	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		284.00000	271	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		982.00000	1,002	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		265.00000	253	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,048.00000	1,069	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		231.00000	219	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		804.00000	821	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		387.00000	371	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		699.00000	714	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		482.00000	465	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		629.00000	642	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		562.00000	543	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		607.00000	620	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		589.00000	570	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		652.00000	665	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		534.00000	516	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		675.00000	690	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		508.00000	490	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		699.00000	714	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		482.00000	465	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		777.00000	793	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		409.00000	393	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		832.00000	849	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		364.00000	350	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		860.00000	878	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		343.00000	329	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		951.00000	970	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		284.00000	271	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		982.00000	1,002	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		265.00000	253	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,015.00000	1,035	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		248.00000	236	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		675.00000	690	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		508.00000	490	17.80	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	13.60	Call			724.00000	740	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			457.00000	440	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			804.00000	821	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			387.00000	371	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			750.00000	766	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			433.00000	416	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			652.00000	665	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			534.00000	516	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,015.00000	1,035	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			248.00000	236	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,117.00000	1,139	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			199.00000	189	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			724.00000	740	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			457.00000	440	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			452.00000	459	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			885.00000	860	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			550.00000	559	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			682.00000	660	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			532.00000	541	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			715.00000	692	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			532.00000	541	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			715.00000	692	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			515.00000	524	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			747.00000	724	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			467.00000	475	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			850.00000	825	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			411.00000	417	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			993.00000	967	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			438.00000	445	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			920.00000	895	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			424.00000	431	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			957.00000	931	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			398.00000	404	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,031.00000	1,004	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			310.00000	314	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,343.00000	1,315	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			320.00000	324	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,303.00000	1,275	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			373.00000	379	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,106.00000	1,079	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			351.00000	356	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,184.00000	1,156	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			330.00000	334	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,263.00000	1,235	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			292.00000	296	20.81	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 14/12/2009 Currency Future	15.00	Put		1,425.00000	1,396	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		275.00000	278	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,508.00000	1,479	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		260.00000	262	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,592.00000	1,563	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		207.00000	209	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		1,940.00000	1,909	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		515.00000	524	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		747.00000	724	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		482.00000	490	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		815.00000	791	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		587.00000	598	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		620.00000	598	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		373.00000	379	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,106.00000	1,079	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		498.00000	507	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		781.00000	757	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		385.00000	391	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,068.00000	1,042	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		362.00000	367	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,145.00000	1,118	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		340.00000	345	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,223.00000	1,195	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		267.00000	270	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,550.00000	1,521	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		607.00000	620	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		589.00000	570	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		568.00000	578	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		651.00000	629	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		498.00000	507	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		781.00000	757	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		385.00000	391	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,068.00000	1,042	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		301.00000	305	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,384.00000	1,355	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		362.00000	367	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,145.00000	1,118	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		284.00000	287	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,466.00000	1,437	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		587.00000	598	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		620.00000	598	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		424.00000	431	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		957.00000	931	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		310.00000	314	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,343.00000	1,315	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 14/12/2009 Currency Future	14.35	Call			438.00000	445	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			920.00000	895	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,568.00000	5,600	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			4,078.00000	4,110	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			11.00000	11	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,607.00000	2,639	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			40.00000	40	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,229.00000	1,257	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			162.00000	158	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			186.00000	187	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,119.00000	2,088	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			60.00000	61	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,493.00000	3,462	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			29.00000	29	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			4,962.00000	4,930	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			20.00000	20	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,452.00000	6,420	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			6,017.00000	6,050	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,522.00000	4,554	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			5.00000	4	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			3,047.00000	3,079	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			29.00000	29	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,618.00000	1,647	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			100.00000	98	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			238.00000	240	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,721.00000	1,691	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			85.00000	87	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,068.00000	3,037	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			33.00000	33	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,516.00000	4,484	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			23.00000	23	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,006.00000	5,974	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,267.00000	6,300	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,770.00000	4,802	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,291.00000	3,323	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			24.00000	23	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,844.00000	1,874	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			77.00000	75	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			103.00000	105	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			2,836.00000	2,805	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			36.00000	36	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put		4,269.00000	4,237	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		24.00000	24	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,757.00000	5,725	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,152.00000	1,174	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		185.00000	175	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,399.00000	1,427	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		131.00000	128	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,313.00000	1,342	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		146.00000	142	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,152.00000	1,174	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		185.00000	175	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,271.00000	1,299	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		154.00000	150	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,188.00000	1,216	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		171.00000	166	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		920.00000	939	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		303.00000	289	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		550.00000	559	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		682.00000	660	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		860.00000	878	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		343.00000	329	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		515.00000	524	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		747.00000	724	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		568.00000	578	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		651.00000	629	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		777.00000	793	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		409.00000	393	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		3,782.00000	3,815	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		15.00000	15	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		2,802.00000	2,834	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		35.00000	35	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		70.00000	72	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		3,303.00000	3,272	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		27.00000	27	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,260.00000	5,228	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		15.00000	15	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,248.00000	7,216	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,671.00000	4,703	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		3.00000	3	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,684.00000	3,716	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		17.00000	17	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,704.00000	2,737	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		37.00000	37	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,753.00000	1,783	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		85.00000	83	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.20	Call			65.00000	66	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,398.00000	3,367	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			26.00000	27	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,359.00000	5,327	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			15.00000	15	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,347.00000	7,315	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,536.00000	3,568	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			19.00000	19	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,558.00000	2,590	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			41.00000	41	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			58.00000	59	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,541.00000	3,510	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			26.00000	26	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,508.00000	5,476	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			14.00000	14	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,497.00000	7,465	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,571.00000	4,604	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	4	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,585.00000	3,618	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			18.00000	18	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,662.00000	1,692	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			95.00000	93	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			245.00000	248	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,678.00000	1,648	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			26.00000	26	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,459.00000	5,426	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			14.00000	14	31.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			7,447.00000	7,415	31.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			4,374.00000	4,406	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			6.00000	6	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			3,389.00000	3,421	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			22.00000	22	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			2,413.00000	2,445	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			45.00000	45	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,485.00000	1,515	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			118.00000	115	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			219.00000	221	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			1,852.00000	1,821	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			51.00000	53	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			3,684.00000	3,653	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			25.00000	25	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			5,658.00000	5,625	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			13.00000	13	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			7,646.00000	7,614	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			4,226.00000	4,258	27.24	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 14/12/2009 Currency Future	9.65	Put		9.00000	8	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,242.00000	3,274	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		25.00000	25	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,268.00000	2,300	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		50.00000	50	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,356.00000	1,384	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		138.00000	135	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		202.00000	203	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		1,985.00000	1,954	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		46.00000	47	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		3,829.00000	3,798	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		24.00000	24	28.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		5,807.00000	5,775	28.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		13.00000	13	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		7,796.00000	7,763	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		4,177.00000	4,208	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		9.00000	9	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		3,193.00000	3,225	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		26.00000	26	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,219.00000	2,252	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		52.00000	52	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		196.00000	198	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,029.00000	1,998	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		44.00000	45	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		3,877.00000	3,846	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		24.00000	24	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		5,857.00000	5,824	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		13.00000	13	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		7,845.00000	7,813	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		4,127.00000	4,159	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		10.00000	10	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		3,144.00000	3,176	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		27.00000	27	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		2,171.00000	2,203	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		54.00000	54	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		191.00000	192	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,074.00000	2,043	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		42.00000	44	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		3,925.00000	3,894	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		24.00000	24	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		5,906.00000	5,874	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		12.00000	13	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		7,895.00000	7,863	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		4,029.00000	4,061	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		12.00000	12	27.24	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 14/12/2009 Currency Future	11.85	Call			2,075.00000	2,107	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			58.00000	58	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			181.00000	182	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,164.00000	2,133	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			39.00000	40	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,022.00000	3,991	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			12.00000	12	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			7,995.00000	7,963	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			3,095.00000	3,127	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			28.00000	28	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			2,123.00000	2,155	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			56.00000	56	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			41.00000	42	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			3,974.00000	3,942	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			23.00000	23	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			5,956.00000	5,924	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			12.00000	12	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			7,945.00000	7,913	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,324.00000	4,356	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			7.00000	7	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,340.00000	3,372	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			23.00000	22	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,364.00000	2,396	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			47.00000	47	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,442.00000	1,471	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			125.00000	121	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			213.00000	215	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			1,896.00000	1,865	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			49.00000	51	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			3,732.00000	3,701	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			25.00000	25	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			5,707.00000	5,675	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			13.00000	13	32.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			7,696.00000	7,664	32.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			4,423.00000	4,455	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			6.00000	5	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			3,438.00000	3,470	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			21.00000	21	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			2,461.00000	2,493	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			44.00000	44	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,529.00000	1,559	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			112.00000	109	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			225.00000	227	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			1,808.00000	1,778	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			53.00000	55	24.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.45	Put		3,636.00000	3,605	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		25.00000	25	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,608.00000	5,576	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		14.00000	14	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,596.00000	7,564	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,820.00000	4,852	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		2.00000	2	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,832.00000	3,864	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		15.00000	15	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,851.00000	2,883	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		34.00000	34	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,890.00000	1,920	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		72.00000	71	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		284.00000	287	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,466.00000	1,437	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		73.00000	74	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,256.00000	3,225	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		27.00000	28	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,210.00000	5,178	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		15.00000	15	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,198.00000	7,166	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,869.00000	4,902	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		2.00000	2	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,881.00000	3,913	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		14.00000	14	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,900.00000	2,932	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		32.00000	32	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,936.00000	1,967	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		69.00000	67	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		76.00000	77	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,208.00000	3,178	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		28.00000	28	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,161.00000	5,128	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		16.00000	16	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,148.00000	7,116	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,720.00000	4,752	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		3.00000	3	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		3,733.00000	3,765	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		16.00000	16	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		2,753.00000	2,785	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		36.00000	36	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		1,798.00000	1,828	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		81.00000	79	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		267.00000	270	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,550.00000	1,521	21.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.15	Call			67.00000	69	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,350.00000	3,319	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			27.00000	27	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,310.00000	5,277	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			15.00000	15	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,298.00000	7,265	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,621.00000	4,653	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			4.00000	4	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,635.00000	3,667	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			17.00000	17	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,655.00000	2,688	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			38.00000	38	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,707.00000	1,737	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			90.00000	88	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			252.00000	255	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,635.00000	1,605	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			62.00000	64	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,445.00000	3,414	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			26.00000	26	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,409.00000	5,377	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			14.00000	15	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,397.00000	7,365	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,472.00000	4,504	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	5	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,487.00000	3,519	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			20.00000	20	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,510.00000	2,542	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			42.00000	42	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			1,573.00000	1,603	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			106.00000	103	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			232.00000	234	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			1,764.00000	1,734	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			56.00000	57	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			3,588.00000	3,557	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			25.00000	25	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			5,558.00000	5,526	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			14.00000	14	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			7,547.00000	7,514	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			4,275.00000	4,307	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			8.00000	7	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			2,316.00000	2,348	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			49.00000	49	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			48.00000	49	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			3,780.00000	3,749	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			13.00000	13	32.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.60	Put		7,746.00000	7,714	32.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			14.13030	14.09490		18.37	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	14.10	Call		803.00000	816	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		808.00000	786	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		3,099.00000	3,135	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		54.00000	54	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		933.00000	948	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		638.00000	618	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,952.00000	4,987	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		7.00000	7	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,005.00000	1,022	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		560.00000	541	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,056.00000	1,074	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		511.00000	493	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,455.00000	1,481	16.72	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		260.00000	250	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		1,137.00000	1,156	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		442.00000	426	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		606.00000	615	19.46	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,212.00000	1,184	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,082.00000	1,100	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		487.00000	470	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		1,165.00000	1,185	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		420.00000	404	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,253.00000	1,274	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		358.00000	344	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,223.00000	1,244	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		378.00000	363	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		887.00000	902	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		692.00000	672	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		823.00000	837	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		778.00000	757	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		865.00000	880	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		721.00000	699	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		910.00000	925	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		665.00000	645	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		956.00000	972	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		611.00000	592	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,030.00000	1,047	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		535.00000	517	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,109.00000	1,128	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		464.00000	448	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,194.00000	1,214	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		399.00000	384	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		980.00000	997	17.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.70	Put		585.00000	566	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,608.00000	4,642	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		13.00000	12	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,635.00000	3,670	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		40.00000	40	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,664.00000	2,699	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		69.00000	69	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,759.00000	1,787	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		164.00000	157	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		665.00000	674	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,070.00000	1,044	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		427.00000	432	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		1,832.00000	1,802	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		283.00000	286	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,688.00000	2,656	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		190.00000	191	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,595.00000	3,561	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,510.00000	4,545	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		15.00000	14	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,537.00000	3,572	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		42.00000	42	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,568.00000	2,603	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		73.00000	73	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,680.00000	1,708	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		185.00000	178	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		635.00000	644	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,140.00000	1,113	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		410.00000	414	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		1,915.00000	1,884	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		272.00000	274	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		2,777.00000	2,744	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		183.00000	184	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,688.00000	3,654	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,412.00000	4,447	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		18.00000	17	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,439.00000	3,475	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		44.00000	44	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,472.00000	2,507	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		77.00000	77	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,603.00000	1,630	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		208.00000	200	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		394.00000	398	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		1,999.00000	1,967	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		261.00000	263	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		2,866.00000	2,833	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.70	Call			176.00000	177	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,781.00000	3,747	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,315.00000	4,350	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			20.00000	20	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,342.00000	3,377	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			47.00000	47	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,377.00000	2,412	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			82.00000	81	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,528.00000	1,555	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			233.00000	224	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			579.00000	587	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,285.00000	1,257	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			378.00000	382	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,083.00000	2,052	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			250.00000	252	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			2,955.00000	2,922	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			170.00000	171	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			3,875.00000	3,840	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			4,170.00000	4,205	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			25.00000	24	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,196.00000	3,232	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			51.00000	51	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,234.00000	2,269	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			89.00000	88	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,419.00000	1,445	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			274.00000	264	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			542.00000	549	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,397.00000	1,368	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			356.00000	360	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,212.00000	2,180	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			235.00000	237	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,090.00000	3,057	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			161.00000	162	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,016.00000	3,981	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,267.00000	4,301	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			22.00000	21	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,293.00000	3,329	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			48.00000	48	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,329.00000	2,364	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			84.00000	83	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,491.00000	1,517	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			247.00000	237	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			567.00000	574	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,322.00000	1,294	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			371.00000	374	21.75	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 15/03/2010 Currency Future	15.85	Put			2,126.00000	2,094	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			245.00000	247	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,000.00000	2,967	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			167.00000	168	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			3,922.00000	3,887	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,559.00000	4,593	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			14.00000	13	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,586.00000	3,621	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			41.00000	41	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,616.00000	2,651	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			71.00000	71	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,719.00000	1,747	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			175.00000	167	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			650.00000	659	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,105.00000	1,079	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			419.00000	423	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			1,874.00000	1,843	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			277.00000	280	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,732.00000	2,700	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			186.00000	188	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,641.00000	3,607	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,364.00000	4,398	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			19.00000	18	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,391.00000	3,426	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			46.00000	46	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,424.00000	2,459	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			79.00000	79	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,565.00000	1,592	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			221.00000	212	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			593.00000	601	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,248.00000	1,221	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			386.00000	390	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,041.00000	2,009	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			255.00000	258	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			2,910.00000	2,877	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			173.00000	174	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			3,828.00000	3,794	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,461.00000	4,496	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			16.00000	15	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,488.00000	3,523	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			43.00000	43	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,520.00000	2,555	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			75.00000	75	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,641.00000	1,669	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			197.00000	189	16.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.65	Call			620.00000	629	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,176.00000	1,149	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			402.00000	406	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			1,957.00000	1,926	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			266.00000	269	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			2,821.00000	2,788	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			179.00000	181	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,734.00000	3,700	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			4,219.00000	4,253	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			24.00000	23	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			3,245.00000	3,280	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			50.00000	50	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,281.00000	2,316	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			86.00000	86	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			554.00000	561	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,359.00000	1,331	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			363.00000	367	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,169.00000	2,137	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			240.00000	242	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,045.00000	3,012	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			164.00000	165	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			3,969.00000	3,934	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			980.00000	997	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			585.00000	566	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,804.00000	4,839	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			9.00000	9	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,830.00000	3,866	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			35.00000	35	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,857.00000	2,892	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			62.00000	62	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,922.00000	1,952	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			127.00000	121	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			730.00000	741	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			935.00000	911	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			465.00000	470	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,670.00000	1,640	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			308.00000	312	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,514.00000	2,482	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			205.00000	206	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,410.00000	3,376	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			87.00000	88	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,292.00000	5,258	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			38.00000	38	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,243.00000	7,208	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,657.00000	4,691	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.45	Put		12.00000	11	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,683.00000	3,719	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		39.00000	39	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,712.00000	2,748	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		67.00000	67	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,799.00000	1,828	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		154.00000	147	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		436.00000	441	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		1,792.00000	1,761	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		193.00000	195	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		3,548.00000	3,515	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		82.00000	82	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		5,437.00000	5,402	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		36.00000	36	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,391.00000	7,356	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		78.00000	78	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		5,533.00000	5,498	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		34.00000	34	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		7,489.00000	7,454	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		76.00000	77	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		5,581.00000	5,546	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		34.00000	34	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		7,539.00000	7,504	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		71.00000	72	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		5,726.00000	5,691	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		32.00000	32	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		7,687.00000	7,652	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		68.00000	68	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		5,823.00000	5,788	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		31.00000	31	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		7,786.00000	7,751	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		67.00000	67	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		5,872.00000	5,837	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		30.00000	30	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		7,835.00000	7,800	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		65.00000	65	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		5,920.00000	5,885	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		29.00000	30	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		7,885.00000	7,849	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		4,074.00000	4,108	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		29.00000	28	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		2,139.00000	2,174	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		94.00000	93	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		1,349.00000	1,374	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		305.00000	294	16.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.05	Call		343.00000	346	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,298.00000	2,266	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		155.00000	156	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,110.00000	4,076	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		62.00000	63	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,018.00000	5,982	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		28.00000	29	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		7,983.00000	7,948	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		70.00000	70	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		5,775.00000	5,740	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		31.00000	31	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		7,736.00000	7,701	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		75.00000	75	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,630.00000	5,595	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		33.00000	33	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,588.00000	7,553	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,706.00000	4,741	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		11.00000	10	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,732.00000	3,768	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		37.00000	37	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,761.00000	2,796	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		66.00000	66	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,840.00000	1,869	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		145.00000	138	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		446.00000	451	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,751.00000	1,720	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		197.00000	199	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,502.00000	3,468	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		83.00000	84	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,389.00000	5,354	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		36.00000	36	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,341.00000	7,306	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,853.00000	4,888	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		8.00000	8	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,879.00000	3,915	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		34.00000	34	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,905.00000	2,941	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		61.00000	61	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,964.00000	1,994	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		119.00000	113	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		475.00000	481	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,630.00000	1,600	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		209.00000	211	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,364.00000	3,330	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		89.00000	90	25.91	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 15/03/2010 Currency Future	19.25	Put		5,244.00000	5,210	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		38.00000	39	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,193.00000	7,158	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,903.00000	4,938	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		8.00000	7	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,928.00000	3,964	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		33.00000	33	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,954.00000	2,989	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		59.00000	59	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		2,006.00000	2,036	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		111.00000	106	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		485.00000	491	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,591.00000	1,561	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		213.00000	215	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,318.00000	3,284	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		91.00000	92	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,197.00000	5,162	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		39.00000	39	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,144.00000	7,109	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,755.00000	4,790	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		10.00000	9	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,781.00000	3,817	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		36.00000	36	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,809.00000	2,844	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		64.00000	64	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,881.00000	1,910	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		136.00000	130	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		455.00000	460	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,710.00000	1,680	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		201.00000	203	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,456.00000	3,422	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		85.00000	86	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,341.00000	5,306	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		37.00000	37	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,292.00000	7,257	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		80.00000	80	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,485.00000	5,450	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		35.00000	35	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,440.00000	7,405	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		4,026.00000	4,061	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		32.00000	30	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		3,051.00000	3,086	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		56.00000	56	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		2,092.00000	2,126	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		97.00000	96	16.68	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	13.10	Call		1,315.00000	1,339	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		320.00000	309	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		336.00000	339	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,341.00000	2,309	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		152.00000	153	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,157.00000	4,123	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		61.00000	61	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,066.00000	6,031	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		28.00000	28	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		8,033.00000	7,998	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.35220	14.31060		18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		988.00000	1,004	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		977.00000	952	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,089.00000	1,108	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		829.00000	805	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,409.00000	1,432	17.12	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		498.00000	480	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,179.00000	1,199	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		718.00000	696	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		329.00000	333	23.39	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,518.00000	3,480	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,226.00000	1,247	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		666.00000	645	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,301.00000	1,323	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		591.00000	571	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,251.00000	1,272	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		640.00000	620	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,327.00000	1,350	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		567.00000	548	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,381.00000	1,404	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		520.00000	502	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,276.00000	1,297	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		615.00000	595	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,156.00000	1,175	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		745.00000	723	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,068.00000	1,086	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		858.00000	834	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		1,007.00000	1,024	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		947.00000	922	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		1,027.00000	1,044	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		917.00000	892	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,047.00000	1,065	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		887.00000	863	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,133.00000	1,152	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		772.00000	750	17.98	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	13.80	Call		1,202.00000	1,223	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		692.00000	670	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,133.00000	1,152	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		772.00000	750	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,111.00000	1,130	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		800.00000	777	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,156.00000	1,175	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		745.00000	723	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,251.00000	1,272	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		640.00000	620	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,354.00000	1,377	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		543.00000	525	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,498.00000	1,526	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		437.00000	424	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,437.00000	1,461	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		476.00000	459	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		881.00000	895	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,171.00000	1,143	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		969.00000	985	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,008.00000	982	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,154.00000	2,189	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		194.00000	187	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,773.00000	1,804	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		312.00000	302	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		671.00000	681	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,710.00000	1,678	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		482.00000	488	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,521.00000	2,486	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		345.00000	349	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,384.00000	3,347	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		254.00000	257	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,294.00000	4,255	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,195.00000	2,231	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		184.00000	179	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,809.00000	1,841	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		299.00000	289	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,465.00000	1,493	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		455.00000	441	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		683.00000	693	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,672.00000	1,640	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		490.00000	496	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,479.00000	2,444	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		350.00000	354	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,340.00000	3,302	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		258.00000	261	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.30	Put		4,248.00000	4,209	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,714.00000	5,756	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		4.00000	4	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,249.00000	4,290	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		39.00000	37	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,809.00000	2,848	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		99.00000	96	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,598.00000	1,627	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		387.00000	375	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		522.00000	528	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,311.00000	2,276	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		319.00000	322	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,608.00000	3,570	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		202.00000	204	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		4,991.00000	4,951	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		130.00000	131	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,419.00000	6,379	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		6,162.00000	6,204	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		2.00000	1	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,682.00000	4,722	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		21.00000	20	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,230.00000	3,272	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		70.00000	70	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,921.00000	1,953	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		260.00000	251	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		605.00000	613	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		1,945.00000	1,911	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		368.00000	372	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,207.00000	3,170	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		231.00000	234	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,571.00000	4,532	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		149.00000	151	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		5,989.00000	5,948	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,411.00000	6,453	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		1.00000	1	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,925.00000	4,966	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		15.00000	14	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,474.00000	3,516	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		63.00000	63	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,115.00000	2,149	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		204.00000	196	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		659.00000	669	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		1,749.00000	1,716	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		399.00000	404	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		2,989.00000	2,952	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.40	Call			250.00000	253	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,340.00000	4,301	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			160.00000	161	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,749.00000	5,709	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,828.00000	4,868	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			17.00000	16	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,864.00000	3,906	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			54.00000	54	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,900.00000	2,940	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			90.00000	87	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			2,036.00000	2,069	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			225.00000	217	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			915.00000	930	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,105.00000	1,078	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			637.00000	646	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			1,826.00000	1,794	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			457.00000	463	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,647.00000	2,611	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,962.00000	4,004	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			52.00000	52	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,992.00000	3,032	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			82.00000	79	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			951.00000	966	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,040.00000	1,014	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			473.00000	480	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,563.00000	2,527	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			339.00000	343	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,429.00000	3,391	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,974.00000	5,015	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			13.00000	13	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			4,011.00000	4,053	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			51.00000	51	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			3,038.00000	3,078	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			78.00000	76	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			324.00000	327	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,563.00000	3,525	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			833.00000	846	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,273.00000	1,244	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			585.00000	593	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,025.00000	1,991	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			420.00000	425	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			2,859.00000	2,823	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			304.00000	308	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,744.00000	3,705	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			760.00000	772	19.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Put		1,450.00000	1,419	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		539.00000	546	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,228.00000	2,194	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		386.00000	391	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,075.00000	3,039	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		282.00000	285	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		3,971.00000	3,933	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,585.00000	4,626	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		24.00000	23	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,620.00000	3,662	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		59.00000	60	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,674.00000	2,713	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		113.00000	110	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,846.00000	1,878	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		285.00000	276	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		695.00000	705	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,635.00000	1,603	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		498.00000	504	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,437.00000	2,401	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		356.00000	360	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,295.00000	3,258	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		262.00000	265	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,202.00000	4,163	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,440.00000	4,481	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		30.00000	29	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,541.00000	2,579	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		130.00000	126	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,737.00000	1,768	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		326.00000	316	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,392.00000	4,433	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		32.00000	31	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,425.00000	3,467	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		64.00000	65	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,496.00000	2,534	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		136.00000	132	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,702.00000	1,732	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		341.00000	330	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		648.00000	657	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		1,787.00000	1,755	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		465.00000	471	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,605.00000	2,569	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		334.00000	338	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,473.00000	3,436	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		246.00000	249	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,386.00000	4,347	24.55	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	10.05	Call			4,297.00000	4,337	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			36.00000	35	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,328.00000	3,369	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			67.00000	67	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,409.00000	2,447	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			148.00000	144	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,632.00000	1,662	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			371.00000	359	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			626.00000	635	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			1,866.00000	1,832	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			449.00000	455	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			2,689.00000	2,653	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			239.00000	241	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,478.00000	4,439	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			4,202.00000	4,242	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			41.00000	40	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,323.00000	2,360	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			162.00000	157	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,564.00000	1,593	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			403.00000	391	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			434.00000	440	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			2,774.00000	2,738	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			314.00000	317	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,653.00000	3,615	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,488.00000	4,529	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			28.00000	27	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,522.00000	3,564	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			62.00000	62	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,585.00000	2,623	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			124.00000	121	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,633.00000	4,674	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			23.00000	22	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,669.00000	3,711	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			58.00000	59	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,719.00000	2,758	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			108.00000	105	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,883.00000	1,915	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			273.00000	263	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			708.00000	718	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,597.00000	1,566	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			506.00000	512	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,395.00000	2,359	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			362.00000	366	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,251.00000	3,214	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			266.00000	269	24.27	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	18.20	Put		4,155.00000	4,117	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,669.00000	3,711	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		58.00000	59	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,719.00000	2,758	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		108.00000	105	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,883.00000	1,915	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		273.00000	263	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		708.00000	718	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,597.00000	1,566	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,345.00000	4,385	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		34.00000	33	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,376.00000	3,418	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		66.00000	66	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,453.00000	2,490	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		142.00000	138	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,666.00000	1,697	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		356.00000	344	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		242.00000	245	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,432.00000	4,393	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,279.00000	3,321	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		68.00000	69	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,366.00000	2,403	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		155.00000	151	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		616.00000	624	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		1,905.00000	1,872	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		442.00000	448	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,731.00000	2,695	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		235.00000	238	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,524.00000	4,485	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,779.00000	4,820	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		18.00000	17	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,816.00000	3,857	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		55.00000	55	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,855.00000	2,894	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		94.00000	92	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,997.00000	2,030	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		237.00000	228	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		747.00000	758	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,486.00000	1,455	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		530.00000	537	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,270.00000	2,235	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		380.00000	385	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,119.00000	3,082	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		278.00000	281	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,017.00000	3,979	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.55	Call			177.00000	178	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,416.00000	5,376	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			95.00000	96	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,334.00000	7,294	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,718.00000	3,760	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			57.00000	57	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,764.00000	2,803	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			103.00000	101	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			172.00000	173	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,511.00000	5,471	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			92.00000	93	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,431.00000	7,391	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			167.00000	168	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,606.00000	5,566	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			89.00000	90	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,528.00000	7,488	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,537.00000	4,577	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			26.00000	25	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,571.00000	3,613	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			61.00000	61	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,629.00000	2,668	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			119.00000	116	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			576.00000	583	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,065.00000	2,031	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			300.00000	303	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			3,789.00000	3,751	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			164.00000	166	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,654.00000	5,614	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			88.00000	88	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,577.00000	7,536	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,425.00000	3,467	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			64.00000	65	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,496.00000	2,534	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			136.00000	132	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,702.00000	1,732	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			341.00000	330	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			548.00000	555	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,187.00000	2,153	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			286.00000	289	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			3,926.00000	3,887	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			158.00000	159	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			5,797.00000	5,757	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			84.00000	84	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			7,723.00000	7,682	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			548.00000	555	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.95	Put		2,187.00000	2,153	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		155.00000	157	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		5,845.00000	5,805	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		82.00000	83	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		7,772.00000	7,731	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		514.00000	520	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,353.00000	2,318	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		270.00000	273	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,109.00000	4,071	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		78.00000	79	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		7,918.00000	7,877	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		4,155.00000	4,195	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		44.00000	42	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		3,182.00000	3,224	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		71.00000	71	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		2,280.00000	2,317	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		169.00000	164	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		1,531.00000	1,559	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		420.00000	407	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		147.00000	148	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,037.00000	5,996	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		77.00000	78	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		7,967.00000	7,926	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		4,060.00000	4,100	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		50.00000	48	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		3,085.00000	3,126	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		74.00000	74	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		143.00000	145	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,133.00000	6,092	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		75.00000	75	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,064.00000	8,023	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		4,107.00000	4,147	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		47.00000	45	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		3,133.00000	3,175	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		72.00000	73	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,237.00000	2,274	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		176.00000	171	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		145.00000	146	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,085.00000	6,044	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		76.00000	77	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,015.00000	7,974	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		274.00000	277	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,063.00000	4,025	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		151.00000	153	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		5,941.00000	5,900	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.10	Call		80.00000	80	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		7,869.00000	7,828	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		557.00000	564	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,146.00000	2,112	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		291.00000	294	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		3,880.00000	3,842	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		85.00000	86	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,674.00000	7,633	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,876.00000	4,917	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		16.00000	15	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,913.00000	3,955	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		53.00000	53	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,946.00000	2,986	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		86.00000	83	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		2,075.00000	2,109	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		214.00000	207	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		182.00000	184	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,321.00000	5,281	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		98.00000	99	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,237.00000	7,197	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		184.00000	186	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,274.00000	5,234	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		100.00000	101	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,189.00000	7,148	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,730.00000	4,771	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		20.00000	19	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,767.00000	3,809	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		56.00000	56	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,959.00000	1,992	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		248.00000	239	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		174.00000	176	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,463.00000	5,423	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		93.00000	94	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,383.00000	7,342	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		595.00000	603	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		1,984.00000	1,951	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		309.00000	312	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,698.00000	3,660	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		169.00000	171	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,558.00000	5,519	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		90.00000	91	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,480.00000	7,439	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		566.00000	573	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,106.00000	2,071	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		295.00000	298	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.85	Put		3,834.00000	3,796	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		162.00000	164	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,701.00000	5,661	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		86.00000	87	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,626.00000	7,585	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.67270	11.56390		18.35	27,547,572.00	2,360	20,851.00
€ / R On 14/09/2009 Currency Future	11.55	Call		277.00000	346	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		263.00000	224	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		362.00000	440	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		198.00000	167	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		460.00000	545	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		146.00000	122	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		495.00000	582	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		131.00000	110	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		607.00000	700	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		93.00000	78	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		531.00000	621	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		117.00000	98	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		531.00000	621	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		117.00000	98	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		647.00000	742	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		83.00000	69	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		569.00000	660	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		105.00000	87	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		362.00000	440	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		198.00000	167	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		238.00000	291	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		324.00000	268	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		238.00000	291	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		324.00000	268	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		220.00000	270	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		356.00000	297	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		257.00000	318	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		293.00000	245	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		304.00000	376	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		240.00000	203	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		426.00000	509	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		162.00000	136	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		65.00000	81	22.20	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,001.00000	908	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		394.00000	474	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		180.00000	151	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		333.00000	407	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		219.00000	185	18.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Call			333.00000	407	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			219.00000	185	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			394.00000	474	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			180.00000	151	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			188.00000	232	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			424.00000	359	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			174.00000	215	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			460.00000	392	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			203.00000	250	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			389.00000	327	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			161.00000	199	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			497.00000	427	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			138.00000	171	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			574.00000	499	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			149.00000	185	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			535.00000	462	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			127.00000	159	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			614.00000	536	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			118.00000	147	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			654.00000	574	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			75.00000	94	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			911.00000	821	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			87.00000	109	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			823.00000	736	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			94.00000	117	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			780.00000	695	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			70.00000	87	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			956.00000	865	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			56.00000	70	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,092.00000	998	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			52.00000	65	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,138.00000	1,043	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			43.00000	53	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,279.00000	1,180	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			33.00000	41	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,469.00000	1,368	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			25.00000	31	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,662.00000	1,559	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			27.00000	33	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,613.00000	1,511	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			27.00000	33	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,613.00000	1,511	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			18.00000	22	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,954.00000	1,849	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			17.00000	21	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put			2,003.00000	1,898	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			19.00000	23	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,905.00000	1,800	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			20.00000	25	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,856.00000	1,752	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			21.00000	26	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,807.00000	1,703	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			21.00000	26	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,807.00000	1,703	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			24.00000	29	25.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,710.00000	1,607	25.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			14.00000	17	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,150.00000	2,045	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			12.00000	14	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,298.00000	2,192	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	14	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,347.00000	2,241	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			16.00000	19	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,052.00000	1,947	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			23.00000	28	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,759.00000	1,655	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			23.00000	28	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,759.00000	1,655	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			20.00000	25	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,856.00000	1,752	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			31.00000	38	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,517.00000	1,415	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			13.00000	16	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,199.00000	2,094	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			15.00000	18	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,101.00000	1,996	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	14	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,347.00000	2,241	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			10.00000	13	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,396.00000	2,290	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			10.00000	12	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,446.00000	2,339	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			9.00000	11	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,545.00000	2,438	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			12.00000	15	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,248.00000	2,143	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			29.00000	36	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,565.00000	1,463	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			8.00000	10	29.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,644.00000	2,537	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	5	31.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,290.00000	3,182	31.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			12.00000	15	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,248.00000	2,143	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			9.00000	11	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,545.00000	2,438	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	9	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,743.00000	2,636	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	8	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,842.00000	2,735	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			6.00000	7	30.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,942.00000	2,834	30.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	6	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,041.00000	2,933	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			16.00000	19	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,052.00000	1,947	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	9	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,743.00000	2,636	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	8	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,842.00000	2,735	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			49.00000	61	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,185.00000	1,088	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			43.00000	53	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,279.00000	1,180	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			37.00000	46	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,373.00000	1,274	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			17.00000	21	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,003.00000	1,898	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			9.00000	11	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,495.00000	2,389	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	10	29.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,594.00000	2,487	29.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	9	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,693.00000	2,586	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			29.00000	36	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,565.00000	1,463	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			37.00000	46	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,373.00000	1,274	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			40.00000	50	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,326.00000	1,227	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			35.00000	43	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,421.00000	1,321	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			12.00000	14	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,298.00000	2,192	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			31.00000	38	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put		1,517.00000	1,415	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		15.00000	18	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,101.00000	1,996	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		46.00000	57	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,232.00000	1,134	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		56.00000	70	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,092.00000	998	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		81.00000	101	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		867.00000	778	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		60.00000	75	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,046.00000	953	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		109.00000	136	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		695.00000	614	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		81.00000	101	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		867.00000	778	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		40.00000	50	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,326.00000	1,227	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		118.00000	147	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		654.00000	574	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		101.00000	127	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		737.00000	654	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		109.00000	136	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		695.00000	614	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		52.00000	65	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,138.00000	1,043	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,164.00000	5,273	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,664.00000	3,773	31.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	31.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,167.00000	2,276	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		3.00000	3	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		729.00000	826	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		65.00000	54	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	3	33.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,839.00000	3,730	33.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	39.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,337.00000	5,228	39.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		1.00000	0	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,837.00000	6,727	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,464.00000	5,573	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,964.00000	4,073	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,466.00000	2,574	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	2	29.81	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	10.60	Call			993.00000	1,098	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			29.00000	25	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	4	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,539.00000	3,431	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,037.00000	4,929	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			1.00000	0	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,537.00000	6,428	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,614.00000	5,723	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,114.00000	4,223	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,615.00000	2,724	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,135.00000	1,242	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			21.00000	20	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	4	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,390.00000	3,282	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	37.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,887.00000	4,779	37.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	0	41.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,387.00000	6,278	41.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			161.00000	199	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			497.00000	427	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			257.00000	318	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			293.00000	245	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			174.00000	215	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			460.00000	392	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			687.00000	784	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			73.00000	61	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			858.00000	959	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			44.00000	36	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			771.00000	870	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			57.00000	47	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			902.00000	1,004	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			38.00000	32	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			814.00000	914	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			50.00000	42	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,564.00000	4,673	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,564.00000	3,673	31.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	31.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,565.00000	2,674	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,574.00000	1,682	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.00	Put		10.00000	9	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		3.00000	4	32.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		3,440.00000	3,331	32.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		1.00000	1	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,437.00000	5,328	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		1.00000	0	38.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,437.00000	7,327	38.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		4,414.00000	4,523	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,414.00000	3,523	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,416.00000	2,525	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		2.00000	2	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,426.00000	1,535	23.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		12.00000	12	23.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		3.00000	4	32.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,589.00000	3,481	32.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		1.00000	1	40.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,587.00000	5,478	40.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		1.00000	0	37.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,587.00000	7,477	37.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		4,314.00000	4,423	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,314.00000	3,423	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,316.00000	2,425	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		2.00000	2	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,329.00000	1,437	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		15.00000	14	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		3.00000	3	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,689.00000	3,581	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		1.00000	1	40.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,687.00000	5,578	40.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	37.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,687.00000	7,577	37.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		4,264.00000	4,373	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		3,264.00000	3,373	31.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	31.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		2,267.00000	2,375	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		3.00000	3	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		1,280.00000	1,388	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		16.00000	15	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		3.00000	3	33.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		3,739.00000	3,631	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	17.30	Call		1.00000	1	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		5,737.00000	5,628	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	37.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,737.00000	7,627	37.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		4,064.00000	4,173	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		3,064.00000	3,173	31.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	31.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		2,068.00000	2,177	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		4.00000	4	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		1,087.00000	1,194	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		23.00000	21	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	3	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		3,938.00000	3,830	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	41.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		5,937.00000	5,828	41.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	36.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		7,937.00000	7,827	36.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		4,014.00000	4,123	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		3,014.00000	3,123	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	0	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		2,019.00000	2,127	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		5.00000	4	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		1,039.00000	1,146	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		25.00000	23	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	3	34.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		3,988.00000	3,880	34.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	41.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		5,987.00000	5,878	41.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		7,987.00000	7,877	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,964.00000	3,073	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		1.00000	1	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,969.00000	2,078	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		5.00000	5	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		2.00000	3	34.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,038.00000	3,930	34.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	41.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,037.00000	5,928	41.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,037.00000	7,927	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,864.00000	3,973	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,865.00000	2,973	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.70	Put			1.00000	1	31.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,870.00000	1,979	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			6.00000	6	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	34.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,138.00000	4,030	34.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	1	41.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,137.00000	6,028	41.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,137.00000	8,027	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,914.00000	4,023	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,914.00000	3,023	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			1.00000	1	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,919.00000	2,028	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			6.00000	5	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			947.00000	1,050	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			33.00000	28	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	34.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,088.00000	3,980	34.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	1	41.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,087.00000	5,978	41.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,087.00000	7,977	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			4,164.00000	4,273	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			3,164.00000	3,273	31.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	31.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			1,183.00000	1,291	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			19.00000	18	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	41.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			5,837.00000	5,728	41.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	37.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			7,837.00000	7,727	37.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,364.00000	4,473	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,364.00000	3,473	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,366.00000	2,475	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			2.00000	2	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,377.00000	1,486	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			13.00000	13	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	4	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,639.00000	3,531	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	40.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,637.00000	5,528	40.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	37.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,637.00000	7,527	37.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,514.00000	4,623	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,514.00000	3,623	31.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	31.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,515.00000	2,624	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		1.00000	2	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,524.00000	1,633	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		10.00000	10	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		3.00000	4	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,489.00000	3,381	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	39.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,487.00000	5,378	39.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		1.00000	0	38.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,487.00000	7,377	38.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.87940	11.76350		18.87	26,776,167.60	2,254	12,251.00
€ / R On 14/12/2009 Currency Future	11.75	Call		520.00000	590	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		507.00000	460	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		589.00000	663	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		425.00000	384	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		691.00000	773	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		328.00000	293	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		371.00000	420	19.74	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		807.00000	740	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		65.00000	80	25.41	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,902.00000	2,800	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		777.00000	864	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		264.00000	234	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		664.00000	744	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		351.00000	315	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		719.00000	802	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		305.00000	273	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		808.00000	896	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		244.00000	217	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		501.00000	567	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		537.00000	488	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		482.00000	545	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		569.00000	515	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		464.00000	524	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		601.00000	544	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		542.00000	613	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		479.00000	434	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		638.00000	716	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		375.00000	337	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.30	Call			748.00000	833	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			284.00000	253	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			613.00000	689	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			399.00000	360	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			565.00000	638	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			452.00000	408	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			430.00000	486	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			667.00000	607	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			414.00000	468	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			701.00000	639	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			399.00000	452	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			736.00000	672	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			447.00000	504	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			633.00000	575	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			385.00000	435	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			771.00000	706	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			357.00000	405	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			844.00000	775	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			288.00000	326	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,074.00000	997	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			309.00000	350	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			995.00000	921	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			320.00000	363	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			957.00000	884	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			268.00000	304	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,155.00000	1,075	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			259.00000	294	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,195.00000	1,114	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			250.00000	284	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,237.00000	1,154	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			242.00000	274	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,278.00000	1,195	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			212.00000	240	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,448.00000	1,360	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			186.00000	211	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,622.00000	1,531	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			164.00000	186	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,801.00000	1,706	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			175.00000	198	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,711.00000	1,618	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			169.00000	192	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,756.00000	1,662	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			169.00000	192	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,756.00000	1,662	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			142.00000	160	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.65	Put			2,028.00000	1,930	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			138.00000	155	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,074.00000	1,976	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			146.00000	165	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,983.00000	1,885	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			150.00000	170	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,937.00000	1,840	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			155.00000	175	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,891.00000	1,795	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			150.00000	170	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,937.00000	1,840	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			160.00000	180	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,846.00000	1,751	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			123.00000	142	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,210.00000	2,113	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			180.00000	204	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,667.00000	1,575	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			53.00000	66	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,139.00000	3,036	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			134.00000	151	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,121.00000	2,021	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			113.00000	133	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,300.00000	2,204	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			104.00000	123	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,391.00000	2,294	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			96.00000	114	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,482.00000	2,384	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			88.00000	105	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,574.00000	2,476	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			175.00000	198	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,711.00000	1,618	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			164.00000	186	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,801.00000	1,706	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			129.00000	147	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,165.00000	2,067	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			118.00000	139	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,255.00000	2,159	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			109.00000	128	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,345.00000	2,249	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			205.00000	232	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,491.00000	1,403	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			192.00000	217	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,578.00000	1,488	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			142.00000	160	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,028.00000	1,930	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call			192.00000	217	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,578.00000	1,488	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			123.00000	142	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,210.00000	2,113	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			198.00000	225	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,535.00000	1,445	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			129.00000	147	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,165.00000	2,067	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			118.00000	139	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,255.00000	2,159	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			100.00000	118	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,436.00000	2,339	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			104.00000	123	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,391.00000	2,294	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			219.00000	248	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,405.00000	1,318	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			226.00000	256	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,363.00000	1,277	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			198.00000	225	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,535.00000	1,445	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			146.00000	165	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,983.00000	1,885	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			226.00000	256	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,363.00000	1,277	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			234.00000	265	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,320.00000	1,236	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			205.00000	232	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,491.00000	1,403	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			298.00000	338	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,034.00000	959	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			278.00000	315	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,114.00000	1,036	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			332.00000	376	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			918.00000	847	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			268.00000	304	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,155.00000	1,075	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			344.00000	390	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			881.00000	811	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			320.00000	363	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			957.00000	884	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			278.00000	315	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,114.00000	1,036	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,210.00000	1,323	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			96.00000	94	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			839.00000	929	17.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.15	Put			226.00000	199	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			62.00000	77	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,949.00000	2,847	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,389.00000	1,503	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			76.00000	74	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			973.00000	1,069	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			160.00000	140	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			57.00000	71	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,044.00000	2,942	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,241.00000	2,357	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			28.00000	27	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			905.00000	997	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			191.00000	168	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			29.00000	38	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,815.00000	3,709	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			14.00000	17	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,301.00000	5,188	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			8.00000	9	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,795.00000	6,680	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,535.00000	2,650	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	21	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,122.00000	1,236	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			108.00000	106	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			37.00000	48	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,524.00000	3,419	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			16.00000	19	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,002.00000	4,890	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			9.00000	11	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,496.00000	6,381	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			371.00000	420	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			807.00000	740	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,682.00000	2,798	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			18.00000	19	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,254.00000	1,368	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			91.00000	88	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			42.00000	54	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,379.00000	3,275	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			17.00000	21	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,853.00000	4,741	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			10.00000	11	31.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,346.00000	6,232	31.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,968.00000	4,084	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			5.00000	4	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,978.00000	3,093	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			14.00000	14	25.45	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	9.80	Call			1,999.00000	2,113	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			35.00000	34	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,083.00000	1,192	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			120.00000	113	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			55.00000	68	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,091.00000	2,989	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			24.00000	32	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,060.00000	3,952	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,067.00000	4,183	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			4.00000	3	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,076.00000	3,192	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			13.00000	13	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,095.00000	2,210	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			32.00000	31	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,165.00000	1,279	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			102.00000	100	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			60.00000	74	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,996.00000	2,894	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			25.00000	34	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,962.00000	3,855	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,117.00000	4,232	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	3	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,126.00000	3,241	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			12.00000	12	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,144.00000	2,259	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			30.00000	30	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			27.00000	35	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,913.00000	3,806	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,869.00000	3,985	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			5.00000	5	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,879.00000	2,995	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			16.00000	16	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,903.00000	2,016	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			40.00000	37	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,009.00000	1,107	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			146.00000	127	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			50.00000	63	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,187.00000	3,084	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			23.00000	29	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,159.00000	4,050	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,769.00000	3,885	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			6.00000	6	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,780.00000	2,896	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			17.00000	17	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,808.00000	1,921	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.00	Put			44.00000	42	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			939.00000	1,033	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			175.00000	154	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			46.00000	58	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,283.00000	3,179	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			22.00000	28	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,258.00000	4,148	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,670.00000	3,786	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			7.00000	7	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,714.00000	1,827	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			50.00000	48	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			871.00000	963	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			208.00000	183	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			21.00000	26	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,357.00000	4,247	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,720.00000	3,836	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			6.00000	6	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,731.00000	2,847	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			18.00000	18	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,761.00000	1,874	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			47.00000	45	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			44.00000	56	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,331.00000	3,227	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			21.00000	27	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,308.00000	4,198	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,918.00000	4,034	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			5.00000	5	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,928.00000	3,044	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			15.00000	15	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,951.00000	2,065	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			37.00000	35	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,046.00000	1,149	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			132.00000	120	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			23.00000	30	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,110.00000	4,001	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			4,018.00000	4,133	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			4.00000	4	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			3,027.00000	3,143	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			14.00000	13	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			2,047.00000	2,162	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			33.00000	32	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			24.00000	33	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,011.00000	3,903	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,167.00000	4,282	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.60	Call			3,175.00000	3,291	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			12.00000	11	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,192.00000	2,308	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			29.00000	28	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			28.00000	37	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			3,864.00000	3,757	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,167.00000	4,282	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,266.00000	4,381	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	2	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,274.00000	3,390	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			10.00000	10	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,290.00000	2,405	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			26.00000	26	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,344.00000	1,458	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			80.00000	78	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			71.00000	86	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,807.00000	2,707	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			30.00000	40	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,767.00000	3,660	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,465.00000	4,581	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,472.00000	3,588	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			8.00000	8	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,486.00000	2,601	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			22.00000	22	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,527.00000	1,641	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			63.00000	61	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			84.00000	101	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,621.00000	2,522	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			36.00000	46	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,572.00000	3,467	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,565.00000	4,680	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,571.00000	3,687	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			7.00000	7	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,584.00000	2,700	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			20.00000	20	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,620.00000	1,733	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			56.00000	54	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			92.00000	109	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,528.00000	2,430	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			39.00000	50	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,475.00000	3,371	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			13.00000	16	29.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.20	Put		5,450.00000	5,337	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		6.00000	7	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,443.00000	7,328	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		13.00000	15	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,549.00000	5,436	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		6.00000	7	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,543.00000	7,428	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,365.00000	4,481	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,373.00000	3,489	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		9.00000	9	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,388.00000	2,503	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	24	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,435.00000	1,549	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		71.00000	69	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		33.00000	43	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,669.00000	3,563	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		13.00000	15	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,649.00000	5,535	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	7	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,642.00000	7,527	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		12.00000	14	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,749.00000	5,635	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		6.00000	7	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,742.00000	7,627	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		12.00000	13	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,898.00000	5,784	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	6	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,892.00000	7,777	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		11.00000	13	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		5,998.00000	5,884	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		5.00000	6	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		7,992.00000	7,877	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		11.00000	12	30.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,147.00000	6,033	30.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		5.00000	6	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,141.00000	8,026	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		11.00000	13	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,097.00000	5,983	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	6	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,091.00000	7,976	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		12.00000	14	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,848.00000	5,734	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	6	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,842.00000	7,727	33.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.25	Call		4,515.00000	4,630	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	1	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,521.00000	3,637	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		8.00000	8	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,573.00000	1,687	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		60.00000	58	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		13.00000	16	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,500.00000	5,386	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		6.00000	7	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,493.00000	7,378	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,415.00000	4,531	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	1	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,422.00000	3,538	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		9.00000	9	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,437.00000	2,552	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		23.00000	23	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,481.00000	1,595	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		67.00000	65	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		34.00000	45	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,621.00000	3,515	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		13.00000	15	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,599.00000	5,486	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		6.00000	7	33.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,592.00000	7,478	33.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,316.00000	4,431	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	2	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,323.00000	3,439	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		10.00000	10	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,339.00000	2,454	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		25.00000	25	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		31.00000	41	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,718.00000	3,612	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		12.00000	15	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,699.00000	5,585	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	7	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,692.00000	7,577	33.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.07930	11.96170		19.10	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	11.95	Call		697.00000	768	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		685.00000	639	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		760.00000	835	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		599.00000	556	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		854.00000	934	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		492.00000	455	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		931.00000	1,015	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		419.00000	386	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
€ / R On 15/03/2010 Currency Future	12.60	Call			492.00000	543	20.26	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,130.00000	1,063	20.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,200.00000	1,300	17.20	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			239.00000	220	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			879.00000	961	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			467.00000	431	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			958.00000	1,044	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			396.00000	364	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			659.00000	726	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			748.00000	697	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			642.00000	706	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			780.00000	727	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			678.00000	747	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			716.00000	667	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			739.00000	812	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			627.00000	583	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			806.00000	883	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			544.00000	504	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			806.00000	883	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			544.00000	504	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			905.00000	988	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			443.00000	408	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			986.00000	1,073	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			374.00000	343	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			717.00000	790	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			656.00000	610	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			783.00000	859	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			571.00000	530	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			624.00000	687	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			813.00000	758	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			608.00000	669	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			846.00000	790	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			592.00000	651	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			880.00000	822	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,729.00000	3,848	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			18.00000	19	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,746.00000	2,865	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			34.00000	36	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,796.00000	1,903	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			84.00000	73	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,044.00000	1,133	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			332.00000	304	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			356.00000	394	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,645.00000	1,564	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			228.00000	253	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Put			2,517.00000	2,424	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			150.00000	166	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,439.00000	3,337	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			102.00000	114	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,390.00000	4,285	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,779.00000	3,897	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			17.00000	18	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,795.00000	2,914	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			33.00000	35	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,839.00000	1,947	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			77.00000	67	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,073.00000	1,164	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			312.00000	285	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			365.00000	403	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,603.00000	1,524	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			233.00000	259	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,472.00000	2,379	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			153.00000	170	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,392.00000	3,290	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			104.00000	117	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,343.00000	4,238	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,878.00000	3,996	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			16.00000	17	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,893.00000	3,013	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			32.00000	33	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,927.00000	2,036	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			66.00000	56	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,135.00000	1,229	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			274.00000	249	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			383.00000	423	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,521.00000	1,444	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			244.00000	271	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,383.00000	2,291	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			160.00000	176	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,298.00000	3,197	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			109.00000	122	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,248.00000	4,143	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,927.00000	4,045	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	15	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,943.00000	3,061	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			31.00000	32	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,972.00000	2,084	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			60.00000	55	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,167.00000	1,264	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			256.00000	235	17.23	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 15/03/2010 Currency Future	13.05	Call			392.00000	433	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,480.00000	1,404	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			250.00000	276	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,338.00000	2,247	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			163.00000	180	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,251.00000	3,151	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			112.00000	124	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,200.00000	4,095	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,828.00000	3,947	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			16.00000	17	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,844.00000	2,963	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			33.00000	34	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,883.00000	1,991	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			71.00000	62	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,104.00000	1,196	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			292.00000	267	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			374.00000	413	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,562.00000	1,483	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			239.00000	265	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,427.00000	2,335	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			156.00000	173	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,345.00000	3,244	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			107.00000	120	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,295.00000	4,190	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			4,075.00000	4,191	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	12	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			3,090.00000	3,208	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	29	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,111.00000	2,230	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			49.00000	51	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,270.00000	1,373	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			209.00000	194	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			422.00000	466	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,360.00000	1,287	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			267.00000	294	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,206.00000	2,115	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			173.00000	191	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,111.00000	3,012	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			119.00000	131	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,057.00000	3,952	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,172.00000	4,289	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			11.00000	10	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,188.00000	3,306	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			26.00000	27	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,208.00000	2,327	18.23	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 15/03/2010 Currency Future	9.80	Put		47.00000	48	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,346.00000	1,449	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		184.00000	170	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		444.00000	490	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,282.00000	1,211	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		279.00000	307	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,117.00000	2,028	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		180.00000	199	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,018.00000	2,920	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		123.00000	136	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,961.00000	3,856	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,124.00000	4,240	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	11	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,139.00000	3,257	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		27.00000	28	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,160.00000	2,278	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		48.00000	49	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,308.00000	1,411	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		196.00000	182	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		433.00000	478	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,321.00000	1,249	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		273.00000	301	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,161.00000	2,071	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		176.00000	195	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,065.00000	2,966	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		121.00000	133	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,009.00000	3,904	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,976.00000	4,093	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		15.00000	14	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,992.00000	3,110	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		30.00000	31	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		2,017.00000	2,133	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		56.00000	53	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		402.00000	444	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,440.00000	1,365	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		256.00000	282	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,294.00000	2,203	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		166.00000	184	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,204.00000	3,104	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		114.00000	126	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,153.00000	4,047	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		4,026.00000	4,142	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		14.00000	13	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		3,041.00000	3,159	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		29.00000	30	22.21	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	9.95	Call			2,063.00000	2,181	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			51.00000	52	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,234.00000	1,336	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			222.00000	207	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			412.00000	455	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,400.00000	1,326	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			262.00000	288	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,250.00000	2,159	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			169.00000	187	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,158.00000	3,058	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			117.00000	129	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,105.00000	3,999	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,221.00000	4,338	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			10.00000	9	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,237.00000	3,356	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			25.00000	26	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,257.00000	2,376	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			45.00000	47	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,384.00000	1,488	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			172.00000	159	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			455.00000	503	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,244.00000	1,173	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			285.00000	314	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,073.00000	1,984	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			184.00000	204	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			2,972.00000	2,874	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			125.00000	138	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,914.00000	3,809	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,271.00000	4,387	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			9.00000	8	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,286.00000	3,405	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			24.00000	25	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,306.00000	2,425	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			44.00000	45	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,423.00000	1,527	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			161.00000	148	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			467.00000	516	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,205.00000	1,136	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			291.00000	321	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,029.00000	1,941	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			188.00000	208	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			2,926.00000	2,829	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			127.00000	140	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			3,866.00000	3,761	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,468.00000	4,585	25.70	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 15/03/2010 Currency Future	7.50	Put			6.00000	5	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,483.00000	3,601	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			21.00000	22	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,501.00000	2,620	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			39.00000	41	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,584.00000	1,689	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			122.00000	110	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			518.00000	571	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,056.00000	992	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			318.00000	351	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			1,856.00000	1,771	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			204.00000	226	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,743.00000	2,647	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			137.00000	151	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,675.00000	3,572	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,616.00000	4,733	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	4	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,631.00000	3,749	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			19.00000	20	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,648.00000	2,767	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			36.00000	38	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,710.00000	1,816	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			98.00000	87	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			561.00000	618	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			949.00000	889	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			340.00000	376	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,729.00000	1,646	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			218.00000	242	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,607.00000	2,513	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			145.00000	160	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,533.00000	3,431	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			64.00000	73	28.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,452.00000	5,343	28.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			21.00000	25	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,409.00000	7,296	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			60.00000	69	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,599.00000	5,489	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			19.00000	23	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,557.00000	7,443	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,369.00000	4,486	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			7.00000	7	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,384.00000	3,503	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			23.00000	24	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,403.00000	2,522	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			42.00000	43	19.19	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	10.60	Call			1,502.00000	1,607	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			141.00000	128	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			304.00000	335	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			1,942.00000	1,856	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			132.00000	146	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,770.00000	3,666	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			58.00000	66	29.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,696.00000	5,587	29.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			18.00000	21	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,656.00000	7,542	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			56.00000	64	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,794.00000	5,684	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			17.00000	20	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,755.00000	7,641	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,124.00000	4,240	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	11	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			53.00000	60	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			5,941.00000	5,831	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			15.00000	18	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,903.00000	7,789	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			51.00000	58	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,039.00000	5,929	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			14.00000	17	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,002.00000	7,888	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			46.00000	55	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,185.00000	6,076	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			13.00000	15	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,151.00000	8,036	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			48.00000	56	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,136.00000	6,027	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			13.00000	16	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,102.00000	7,987	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			54.00000	61	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			5,892.00000	5,782	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			16.00000	19	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			7,854.00000	7,739	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,517.00000	4,634	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	5	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,532.00000	3,651	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			20.00000	21	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,550.00000	2,669	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			38.00000	40	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,625.00000	1,731	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			114.00000	102	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			325.00000	359	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.45	Put			1,813.00000	1,729	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			140.00000	154	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,628.00000	3,525	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			62.00000	70	28.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,550.00000	5,441	28.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			20.00000	24	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,508.00000	7,394	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,567.00000	4,684	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			5.00000	4	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,581.00000	3,700	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			20.00000	21	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,599.00000	2,718	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			37.00000	39	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,667.00000	1,773	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			106.00000	94	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			333.00000	367	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,771.00000	1,688	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			142.00000	157	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,580.00000	3,478	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			63.00000	71	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,501.00000	5,392	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			20.00000	24	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,459.00000	7,345	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,418.00000	4,535	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			7.00000	6	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,434.00000	3,552	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			22.00000	23	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,452.00000	2,571	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			40.00000	42	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,543.00000	1,648	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			131.00000	119	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			311.00000	343	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,899.00000	1,813	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			135.00000	148	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,723.00000	3,619	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			59.00000	67	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,648.00000	5,538	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			18.00000	22	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,607.00000	7,493	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			55.00000	62	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			5,843.00000	5,733	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			16.00000	19	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,804.00000	7,690	29.30	0.00	0	0.00
AL12 On 06/08/2009 Index Future				318.82200	316.85900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
AL13 On 06/08/2009 Index Future			243.05700		242.90800		0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future			247.72300		247.56900		0.00	24,772,300.00	10	10.00
AL37 On 06/08/2009 Index Future			277.22100		276.41700		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			311.28500		309.65500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			289.89200		288.68700		0.00	211,621,160.00	73	0.00
ALBI On 05/11/2009 Index Future			295.38600		293.95400		0.00	200,862,480.00	68	671.00
ALBI On 04/02/2010 Index Future			301.13600		299.56500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.06600		123.98900		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			126.41700		126.27600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			128.89100		128.68800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			291.66300		290.49800		0.00	233,330,400.00	80	0.00
GOVI On 05/11/2009 jGovi			297.17500		295.79750		0.00	184,248,500.00	62	543.00
GOVI On 04/02/2010 jGovi			302.99250		301.44600		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			359.21700		360.87000		0.00	10,776,510.00	3	0.00
ILBI On 05/11/2009 Index Future			366.11400		368.00300		0.00	10,983,420.00	3	3.00
J153 On 31/08/2010 jSwap			7.87900		7.87700		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.83900		8.90600		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.51100		8.56800		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.69900		8.76100		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.97400		9.03900		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96800		9.03900		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.96000		9.04200		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.67900		7.67900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.36100		7.35100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/02/2010 jFra			7.34000		7.33900		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.45700		7.45800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.71400		7.73400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.00400		8.00400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.78600		7.80300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.91500		7.92200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.10300		8.11800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.59200		8.65100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.69000		8.75500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.81200		8.88500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.89900		8.97100		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.94000		9.01000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.99100		9.06400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.25000		7.25300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.38600		7.39400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.61500		7.62600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.56100		7.56200		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.74200		7.73400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.19200		278.70200		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			285.38300		283.84300		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			290.96900		289.26400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.84500		9.14100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			813.00000	1,953	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			200.00000	18	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			999.00000	2,195	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			136.00000	10	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			9.11600		9.20000		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			2,141.00000	2,076	1.24	0.00	0	0.00
R155 On 05/11/2009 Bond Future			8.04800		0.00000		0.00	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			0.00000	864	0.00	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			0.00000	1,385	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.47000		8.54200		7.75	665,340.76	5,156	0.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,715.00000	4,101	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	8.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/11/2009 Bond Future			8.56000		8.63500		7.75	13,560.89	109	3,283.00
R157 On 05/11/2009 Bond Future	7.50	Call			244.00000	284	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,259.00000	5,913	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.63300		8.71300		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			847.00000	937	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,709.00000	5,405	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.65900		8.74300		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,424.00000	2,602	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,579.00000	3,359	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.64300		8.71700		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,563.00000	2,738	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,413.00000	2,252	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.90000		8.97100		16.57	664,013.28	5,750	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	35	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			551.00000	961	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			273.00000	0	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,532.00000	14,848	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.94400		9.01700		16.11	0.00	0	8,134.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,692.00000	4,036	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			3,853.00000	3,502	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,629.00000	2,902	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,199.00000	4,778	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			386.00000	446	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,402.00000	12,769	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			201.00000	236	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,047.00000	15,387	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.98300		9.05800		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,207.00000	2,407	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,159.00000	9,655	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.00300		9.08000		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,827.00000	6,185	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,571.00000	6,213	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.03200		9.10400		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			2,969.00000	3,380	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			1,644.00000	1,393	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.53000		8.60200		8.07	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,702.00000	3,008	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.60000		8.67500		7.65	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			196.00000	227	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,121.00000	4,847	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.66100		8.74100		7.47	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 04/02/2010 Bond Future	7.50	Call			485.00000	539	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,468.00000	5,210	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.68400		8.76900		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,943.00000	2,084	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,952.00000	2,775	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.72800		8.80200		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,378.00000	2,527	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,677.00000	1,562	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.95500		9.04200		11.20	155,981.32	1,570	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,139.00000	1,613	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			6.00000	0	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.03100		9.11500		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			107.00000	128	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,272.00000	8,843	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.09700		9.18500		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,021.00000	1,133	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,334.00000	5,986	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.13100		9.22300		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,944.00000	3,162	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,086.00000	3,834	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.17300		9.25800		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			1,939.00000	2,157	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,978.00000	1,775	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.98500		9.07100		12.71	34,190.10	360	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,069.00000	1,570	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			12.00000	0	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.05300		9.13700		12.28	0.00	0	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call			110.00000	132	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,302.00000	9,833	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.11000		9.19800		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,099.00000	1,221	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,013.00000	6,632	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.14300		9.23400		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,206.00000	3,441	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,523.00000	4,249	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.18900		9.27300		0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			1,810.00000	2,046	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,936.00000	1,712	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.56000		8.62200		7.10	171,685.05	1,775	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	300	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,183.00000	2,402	7.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,932.00000	5,713	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.63900		8.70400		6.68	110,276.20	1,120	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			154.00000	174	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,300.00000	4,102	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.71100		8.78100		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			379.00000	415	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,562.00000	4,376	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.74600		8.82100		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,874.00000	1,984	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,088.00000	1,972	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.80800		8.87600		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,102.00000	2,205	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,752.00000	1,662	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.06000		9.14100		14.07	53,097.63	600	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			710.00000	1,152	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			52.00000	0	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.11800		9.20200		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			100.00000	120	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,069.00000	10,586	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.17100		9.25800		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,128.00000	1,251	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,299.00000	6,911	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.20500		9.29500		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,838.00000	4,103	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,098.00000	3,842	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.25100		9.33500		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,241.00000	2,531	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			1,315.00000	1,129	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.06000		9.18800		14.87	10,326.56	120	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			500.00000	1,186	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			115.00000	0	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.15200		9.23400		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			175.00000	207	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,979.00000	9,506	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.19700		9.28000		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,541.00000	1,690	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,436.00000	6,082	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.24300		9.32700		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,871.00000	4,123	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,331.00000	4,081	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.29000		9.37200		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
R208 On 05/08/2010 Bond Future	9.50	Call			2,087.00000	2,375	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,342.00000	1,147	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.49000		8.56100		20.28	119,183.14	1,513	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			0.00000	0	19.89	0.00	1,950	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,562.00000	2,149	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			10.00000	0	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,933.00000	4,336	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.51500		8.58700		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,275.00000	9,798	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			543.00000	464	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			226.00000	265	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,797.00000	12,234	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			106.00000	127	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,394.00000	14,812	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.53500		8.60900		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,148.00000	1,270	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,290.00000	10,797	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,284.00000	11,797	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,084.00000	981	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.54000		8.61500		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,801.00000	5,112	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,759.00000	5,447	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.55100		8.62200		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,119.00000	2,495	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			1,079.00000	868	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.08700		286.75800		0.00	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			293.40600		292.04800		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			299.14900		297.62500		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.80790		6.72030		16.96	6,807.90	1	240,955.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			160.00000	216	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			140.00000	108	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			191.00000	250	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			120.00000	92	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			258.00000	324	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			87.00000	66	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			294.00000	364	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			74.00000	56	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			373.00000	447	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			53.00000	40	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			373.00000	447	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			53.00000	40	19.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Call		457.00000	536	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		37.00000	28	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		415.00000	491	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		44.00000	33	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		223.00000	286	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		103.00000	78	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		258.00000	324	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		87.00000	66	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		333.00000	405	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		63.00000	47	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		333.00000	405	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		63.00000	47	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		457.00000	536	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		37.00000	28	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		223.00000	286	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		103.00000	78	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		191.00000	250	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		120.00000	92	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		501.00000	581	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		31.00000	23	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		546.00000	627	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		26.00000	19	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		140.00000	184	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		169.00000	126	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		160.00000	216	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		140.00000	108	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		121.00000	154	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		201.00000	147	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		121.00000	154	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		201.00000	147	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		91.00000	116	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		271.00000	209	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		69.00000	87	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		348.00000	280	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		91.00000	116	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		271.00000	209	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		105.00000	134	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		235.00000	176	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		79.00000	101	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		309.00000	243	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		59.00000	76	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		389.00000	318	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		79.00000	101	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		309.00000	243	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		59.00000	76	18.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Put		389.00000	318	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		45.00000	57	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		475.00000	399	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		52.00000	66	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		431.00000	358	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		52.00000	66	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		431.00000	358	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		39.00000	49	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		519.00000	442	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		30.00000	37	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		609.00000	530	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		45.00000	57	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		475.00000	399	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		34.00000	43	20.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		564.00000	485	20.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		30.00000	37	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		609.00000	530	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		23.00000	29	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		703.00000	621	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		39.00000	49	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		519.00000	442	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		23.00000	29	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		703.00000	621	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		18.00000	22	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		797.00000	714	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		26.00000	33	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		656.00000	575	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		20.00000	25	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		750.00000	667	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		16.00000	19	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		845.00000	761	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		546.00000	627	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		26.00000	19	21.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,970.00000	6,058	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,470.00000	4,558	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,970.00000	3,058	37.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	37.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,471.00000	1,558	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	29.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		4.00000	4	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,533.00000	1,446	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	38.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,030.00000	2,943	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	46.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,530.00000	4,442	46.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,030.00000	5,942	52.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,170.00000	6,258	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,670.00000	4,758	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,170.00000	3,258	35.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	35.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,671.00000	1,758	30.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	30.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		5.00000	6	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,335.00000	1,248	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	36.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,830.00000	2,743	36.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	45.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,330.00000	4,242	45.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	51.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,830.00000	5,742	51.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,220.00000	6,308	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,720.00000	4,808	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,220.00000	3,308	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,721.00000	1,808	31.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	31.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		6.00000	7	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,286.00000	1,199	25.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	36.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,780.00000	2,693	36.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	45.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,280.00000	4,192	45.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	51.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,780.00000	5,692	51.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		685.00000	769	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		15.00000	11	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		592.00000	674	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		21.00000	16	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		926.00000	1,012	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		6.00000	4	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		829.00000	914	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		8.00000	6	23.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		732.00000	817	22.94	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	6.00	Put		12.00000	9	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		638.00000	721	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		18.00000	13	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		877.00000	963	24.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		7.00000	5	24.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		780.00000	865	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		10.00000	8	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		638.00000	721	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		18.00000	13	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		780.00000	865	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		10.00000	8	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,420.00000	4,508	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,420.00000	3,508	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,420.00000	2,508	35.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	35.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,421.00000	1,509	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		1.00000	1	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		3.00000	4	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,583.00000	1,496	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	41.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,580.00000	3,492	41.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	50.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,580.00000	5,492	50.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	55.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,580.00000	7,492	55.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,370.00000	4,458	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,370.00000	3,458	32.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	32.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,370.00000	2,458	35.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	35.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,371.00000	1,459	28.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		1.00000	1	28.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		3.00000	4	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,633.00000	1,546	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	41.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,630.00000	3,542	41.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	51.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,630.00000	5,542	51.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	55.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,630.00000	7,542	55.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,320.00000	4,408	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.36	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	3.40	Call			3,320.00000	3,408	33.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	33.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,320.00000	2,408	35.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	35.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,322.00000	1,409	27.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			1.00000	1	27.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			3.00000	3	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,683.00000	1,595	28.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	42.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,680.00000	3,592	42.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	51.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,680.00000	5,592	51.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	55.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,680.00000	7,592	55.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,270.00000	4,358	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,270.00000	3,358	33.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	33.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,270.00000	2,358	35.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	35.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,272.00000	1,359	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			1.00000	1	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			3.00000	3	29.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,732.00000	1,645	29.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,730.00000	3,642	42.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	51.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,730.00000	5,642	51.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	55.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,730.00000	7,642	55.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,730.00000	3,642	42.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	51.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,730.00000	5,642	51.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	55.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,730.00000	7,642	55.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,220.00000	4,308	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,220.00000	2,308	34.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	34.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,222.00000	1,309	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			2.00000	1	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			2.00000	3	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,782.00000	1,695	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	42.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,780.00000	3,692	42.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,780.00000	7,692	55.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,170.00000	4,258	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,170.00000	2,258	34.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	34.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,172.00000	1,260	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	2	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	3	30.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,832.00000	1,745	30.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	43.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		3,830.00000	3,742	43.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	55.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		7,830.00000	7,742	55.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		4,120.00000	4,208	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		3,120.00000	3,208	35.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	35.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		2,120.00000	2,208	34.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	34.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		1,123.00000	1,210	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		3.00000	2	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		1,882.00000	1,795	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	43.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		3,880.00000	3,792	43.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	52.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		5,880.00000	5,792	52.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	55.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		7,880.00000	7,792	55.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call		4,020.00000	4,108	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call		3,020.00000	3,108	37.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put		0.00000	0	37.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call		2,020.00000	2,108	33.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	33.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		1,024.00000	1,111	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		4.00000	3	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		2.00000	2	31.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		1,982.00000	1,894	31.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	44.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		3,980.00000	3,892	44.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	52.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		5,980.00000	5,892	52.52	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	14.70	Call		0.00000	0	55.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		7,980.00000	7,892	55.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.87760	6.78720		17.90	0.00	0	664.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		284.00000	331	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		297.00000	254	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		331.00000	386	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		244.00000	208	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		387.00000	446	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		200.00000	168	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	478	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		180.00000	150	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	478	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		180.00000	150	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		482.00000	546	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		145.00000	118	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		482.00000	546	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		145.00000	118	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		516.00000	582	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		129.00000	104	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		516.00000	582	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		129.00000	104	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		358.00000	415	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		221.00000	187	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		449.00000	511	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		162.00000	133	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		552.00000	619	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		114.00000	91	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		358.00000	415	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		221.00000	187	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		331.00000	386	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		244.00000	208	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		588.00000	657	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		101.00000	79	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		588.00000	657	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		101.00000	79	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		626.00000	697	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		89.00000	69	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		247.00000	282	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		360.00000	305	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		305.00000	358	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		268.00000	230	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		284.00000	331	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		297.00000	254	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		265.00000	306	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		328.00000	278	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.90	Call			247.00000	282	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			360.00000	305	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			215.00000	246	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			428.00000	368	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			187.00000	214	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			500.00000	436	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			163.00000	186	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			576.00000	508	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			143.00000	162	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			656.00000	585	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			230.00000	263	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			393.00000	336	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			201.00000	229	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			463.00000	401	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			175.00000	199	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			538.00000	472	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			230.00000	263	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			393.00000	336	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			175.00000	199	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			538.00000	472	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			153.00000	174	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			615.00000	546	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			201.00000	229	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			463.00000	401	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,937.00000	6,028	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,437.00000	4,528	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,938.00000	3,028	32.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	32.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,446.00000	1,536	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			9.00000	8	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			43.00000	46	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,605.00000	1,519	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			8.00000	9	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,071.00000	2,982	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	2	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,565.00000	4,475	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,064.00000	5,973	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,187.00000	6,278	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,687.00000	4,778	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,187.00000	3,278	30.46	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	3.60	Put		0.00000	0	30.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,693.00000	1,783	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	6	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		55.00000	60	23.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,367.00000	1,283	23.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		11.00000	12	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,824.00000	2,735	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	3	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,315.00000	4,225	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,814.00000	5,723	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,237.00000	6,328	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,737.00000	4,828	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,237.00000	3,328	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,743.00000	1,833	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		58.00000	64	22.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,320.00000	1,236	22.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		12.00000	13	28.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,774.00000	2,685	28.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,265.00000	4,175	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,764.00000	5,673	34.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		746.00000	821	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		59.00000	44	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		665.00000	737	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		78.00000	59	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		919.00000	999	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		32.00000	22	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		831.00000	909	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		44.00000	31	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		705.00000	779	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		68.00000	51	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		665.00000	737	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		78.00000	59	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		788.00000	864	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		51.00000	37	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		552.00000	619	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		114.00000	91	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		265.00000	306	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		328.00000	278	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.95	Call		875.00000	954	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		37.00000	26	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,437.00000	3,528	28.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	28.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,439.00000	2,529	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		5.00000	6	29.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,568.00000	3,478	29.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,564.00000	5,474	34.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	1	39.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,563.00000	7,473	39.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,337.00000	4,428	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,337.00000	3,428	29.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	29.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,339.00000	2,429	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		2.00000	2	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,348.00000	1,438	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		11.00000	10	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		39.00000	42	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,701.00000	1,614	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		5.00000	5	30.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,667.00000	3,578	30.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	34.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,664.00000	5,574	34.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	1	39.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,663.00000	7,573	39.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,287.00000	4,378	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,287.00000	3,378	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,289.00000	2,379	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		2.00000	2	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,299.00000	1,388	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		12.00000	11	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		37.00000	40	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,750.00000	1,662	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	5	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,717.00000	3,627	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	34.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,714.00000	5,624	34.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	39.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,713.00000	7,623	39.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,237.00000	4,328	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,239.00000	2,330	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,250.00000	1,339	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			13.00000	12	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			35.00000	38	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,798.00000	1,710	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			4.00000	5	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,767.00000	3,677	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	39.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,763.00000	7,673	39.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,187.00000	4,278	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,190.00000	2,280	27.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	27.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,202.00000	1,290	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			14.00000	13	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			34.00000	36	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,847.00000	1,759	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			4.00000	4	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,817.00000	3,727	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	39.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,813.00000	7,723	39.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,137.00000	4,228	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,137.00000	3,228	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,140.00000	2,230	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			3.00000	2	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,153.00000	1,242	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			16.00000	14	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			32.00000	35	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,895.00000	1,807	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			4.00000	4	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,867.00000	3,777	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,864.00000	5,773	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	39.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,863.00000	7,773	39.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,387.00000	4,478	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,387.00000	3,478	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,389.00000	2,479	29.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			2.00000	2	29.06	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	5.40	Call		1,397.00000	1,487	21.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	9	21.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		41.00000	44	24.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,653.00000	1,566	24.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		5.00000	5	30.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,618.00000	3,528	30.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	34.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,614.00000	5,524	34.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	1	39.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,613.00000	7,523	39.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,087.00000	4,178	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,087.00000	3,178	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,090.00000	2,180	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,105.00000	1,193	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		17.00000	15	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		31.00000	33	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,944.00000	1,856	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		4.00000	4	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,916.00000	3,826	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	1	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,914.00000	5,823	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	39.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,913.00000	7,823	39.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,037.00000	4,128	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,038.00000	3,128	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,040.00000	2,131	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,056.00000	1,144	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		19.00000	17	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		30.00000	32	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,993.00000	1,904	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		3.00000	4	30.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,966.00000	3,876	30.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		1.00000	1	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,964.00000	5,873	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	40.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,963.00000	7,873	40.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.93480	6.84670		18.24	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		387.00000	430	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		390.00000	345	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.75	Call		432.00000	479	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		336.00000	294	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		482.00000	532	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		285.00000	248	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		508.00000	561	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		262.00000	226	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		536.00000	590	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		239.00000	206	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		565.00000	621	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		218.00000	186	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		595.00000	653	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		198.00000	168	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		457.00000	505	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		310.00000	270	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		508.00000	561	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		262.00000	226	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		626.00000	686	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		179.00000	151	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		457.00000	505	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		310.00000	270	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		691.00000	755	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		145.00000	121	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		409.00000	454	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		363.00000	319	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		368.00000	407	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		421.00000	372	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		333.00000	366	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		486.00000	432	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		302.00000	332	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		555.00000	497	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		761.00000	829	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		115.00000	94	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		798.00000	868	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		101.00000	83	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		726.00000	792	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		129.00000	107	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		658.00000	720	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		161.00000	135	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		350.00000	385	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		453.00000	400	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		875.00000	947	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		78.00000	63	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		915.00000	989	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		68.00000	54	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		836.00000	907	16.71	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	6.10	Put		89.00000	72	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		761.00000	829	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		115.00000	94	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		691.00000	755	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		145.00000	121	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		409.00000	454	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		363.00000	319	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,447.00000	4,535	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,447.00000	3,535	23.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	23.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,451.00000	2,539	25.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	4	25.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,468.00000	1,555	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		22.00000	20	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		100.00000	108	23.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,653.00000	1,573	23.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		14.00000	16	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,567.00000	3,481	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	29.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,557.00000	5,469	29.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	2	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,555.00000	7,467	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,347.00000	4,435	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,347.00000	3,435	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,352.00000	2,440	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,372.00000	1,458	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		25.00000	24	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		93.00000	100	24.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,747.00000	1,666	24.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		12.00000	14	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,666.00000	3,579	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		4.00000	4	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,657.00000	5,569	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		2.00000	2	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,655.00000	7,567	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,297.00000	4,385	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,297.00000	3,385	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,303.00000	2,390	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	5	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	5.55	Call			1,324.00000	1,410	18.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			27.00000	25	18.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			90.00000	97	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,793.00000	1,712	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			12.00000	13	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,715.00000	3,628	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			4.00000	4	30.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,707.00000	5,619	30.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			2.00000	2	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,705.00000	7,617	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,247.00000	4,335	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,247.00000	3,335	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,253.00000	2,341	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	6	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,276.00000	1,362	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			29.00000	27	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			87.00000	94	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,841.00000	1,759	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			11.00000	12	26.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,764.00000	3,678	26.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			4.00000	4	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,757.00000	5,669	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			2.00000	2	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,755.00000	7,667	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,276.00000	1,362	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			29.00000	27	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,147.00000	4,235	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,147.00000	3,235	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	0	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,154.00000	2,242	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			8.00000	7	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,181.00000	1,267	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			34.00000	32	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			82.00000	88	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,935.00000	1,853	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			10.00000	11	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,863.00000	3,776	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	4	30.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,857.00000	5,769	30.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	2	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,855.00000	7,767	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,197.00000	4,285	19.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,197.00000	3,285	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,204.00000	2,291	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	6	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,228.00000	1,314	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		32.00000	29	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		85.00000	91	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,888.00000	1,806	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		10.00000	12	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,814.00000	3,727	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	4	30.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,807.00000	5,719	30.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	2	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,805.00000	7,717	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,397.00000	4,485	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,397.00000	3,485	23.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	23.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,402.00000	2,489	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,420.00000	1,507	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		23.00000	22	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		96.00000	104	23.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,700.00000	1,619	23.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		13.00000	15	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,616.00000	3,530	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		4.00000	4	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,607.00000	5,519	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		2.00000	2	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,605.00000	7,517	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,097.00000	4,185	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,098.00000	3,185	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	0	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,105.00000	2,192	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,134.00000	1,219	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		37.00000	34	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		79.00000	85	24.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,983.00000	1,900	24.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		9.00000	11	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,913.00000	3,826	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		3.00000	4	30.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,907.00000	5,819	30.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	2	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,905.00000	7,817	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,997.00000	4,085	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,998.00000	3,086	27.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	1	27.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,006.00000	2,094	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			9.00000	9	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,040.00000	1,125	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			43.00000	40	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			75.00000	80	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,078.00000	1,995	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			8.00000	9	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,012.00000	3,925	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			3.00000	3	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,007.00000	5,919	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	33.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,005.00000	7,917	33.84	0.00	0	0.00

Total for Derivatives:								1,227,358,750.92	60,142	1,152,533.00
-------------------------------	--	--	--	--	--	--	--	-------------------------	---------------	---------------------

Grand Total:								1,227,358,750.92	60,142	1,152,533.00
---------------------	--	--	--	--	--	--	--	-------------------------	---------------	---------------------