



Daily MTM Report

Daily summary for 22/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			128.00001	14.67900			0.00	0	0.00
CGR5 On 23/07/2011 Bond			15.67900	0.00000		89,505,000,000.00		95,000,000	0.00
R153 On 31/08/2010 Bond			7.20000	7.16500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.50000	8.46500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.98500	8.94500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.55000	8.51000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.98000	8.95000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.00500	8.97500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.59000	8.54500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.11000	9.07500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.18800	9.14800			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.58000	8.53000			0.00	0	0.00
Total for j-Bonds:							189,505,000,000.00	95,000,000	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.79530	7.88900		20.59	30,721,277.30	3,941	245,265.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		247.00000	206	21.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		258.00000	311	21.18	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		139.00000	114	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		500.00000	569	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		69.00000	56	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		880.00000	961	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		193.00000	160	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		354.00000	415	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		151.00000	124	22.95	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		462.00000	529	22.95	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		483.00000	415	20.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		94.00000	119	20.32	0.00	0	50.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		164.00000	135	22.66	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		425.00000	490	22.66	0.00	0	50.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		128.00000	105	23.54	0.00	0	2,027.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		118.00000	97	23.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		579.00000	652	23.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		109.00000	89	24.13	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		620.00000	694	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		178.00000	147	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		389.00000	452	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		539.00000	610	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		209.00000	174	21.77	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		320.00000	379	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		227.00000	189	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		288.00000	344	21.48	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		271.00000	224	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		232.00000	279	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		414.00000	351	20.41	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		125.00000	156	20.41	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		48.00000	39	27.37	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,109.00000	1,194	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		101.00000	83	24.42	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		662.00000	737	24.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.50	Call			93.00000	76	24.72	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			704.00000	781	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			679.00000	600	20.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			40.00000	54	20.10	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			64.00000	52	26.19	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			925.00000	1,007	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			101.00000	83	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			662.00000	737	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			80.00000	65	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			791.00000	870	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			74.00000	60	25.60	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			835.00000	915	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			59.00000	48	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			970.00000	1,053	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			69.00000	56	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			880.00000	961	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			86.00000	70	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			747.00000	825	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			51.00000	42	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,062.00000	1,147	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			42.00000	34	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,203.00000	1,289	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			34.00000	28	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,345.00000	1,433	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			30.00000	25	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,441.00000	1,529	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			27.00000	20	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,538.00000	1,625	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			28.00000	22	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,489.00000	1,577	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			16.00000	12	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,777.00000	1,867	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	30.63	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,514.00000	2,607	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			12.00000	9	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,923.00000	2,014	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			7.00000	5	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,168.00000	2,260	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			11.00000	8	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,972.00000	2,063	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			15.00000	11	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,826.00000	1,916	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			13.00000	10	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,874.00000	1,965	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			10.00000	7	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,021.00000	2,112	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			10.00000	7	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,021.00000	2,112	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			5.00000	3	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,366.00000	2,458	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			4.00000	3	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,415.00000	2,508	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			4.00000	3	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,465.00000	2,557	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			4.00000	3	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,465.00000	2,557	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			3.00000	2	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,614.00000	2,707	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			2.00000	1	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,813.00000	2,906	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,062.00000	3,156	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,111.00000	5,205	39.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,962.00000	3,056	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,912.00000	3,006	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			2.00000	1	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,863.00000	2,956	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			3.00000	2	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,564.00000	2,657	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			5.00000	4	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,316.00000	2,409	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	2	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,713.00000	2,806	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			2.00000	1	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,763.00000	2,856	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			6.00000	5	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,217.00000	2,309	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			9.00000	6	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,070.00000	2,161	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			6.00000	4	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,267.00000	2,359	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,663.00000	2,757	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	2	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,713.00000	2,806	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,962.00000	3,056	31.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,663.00000	2,757	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			4.00000	3	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,415.00000	2,508	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			5.00000	4	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,316.00000	2,409	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			8.00000	6	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,119.00000	2,211	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,412.00000	3,505	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			18.00000	13	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,729.00000	1,818	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			15.00000	11	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,826.00000	1,916	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			12.00000	9	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,923.00000	2,014	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,514.00000	2,607	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			20.00000	15	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,681.00000	1,770	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			16.00000	12	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,777.00000	1,867	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			22.00000	16	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,633.00000	1,721	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			6.00000	5	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,217.00000	2,309	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,012.00000	3,106	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,112.00000	3,206	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			6.00000	4	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,267.00000	2,359	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,162.00000	3,255	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,262.00000	3,355	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,912.00000	3,006	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,162.00000	3,255	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			1.00000	1	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,362.00000	3,455	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,012.00000	3,106	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	32.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,212.00000	3,305	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		7.00000	5	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,168.00000	2,260	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,212.00000	3,305	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		1.00000	1	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,312.00000	3,405	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		2.00000	1	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,763.00000	2,856	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		1.00000	1	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,262.00000	3,355	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		1.00000	1	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,462.00000	3,555	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		37.00000	30	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,298.00000	1,384	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		24.00000	18	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,585.00000	1,673	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		20.00000	15	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,681.00000	1,770	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		39.00000	32	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,250.00000	1,336	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		27.00000	20	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,538.00000	1,625	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		32.00000	26	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,393.00000	1,481	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		24.00000	18	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,585.00000	1,673	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		11.00000	8	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,972.00000	2,063	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		9.00000	6	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,070.00000	2,161	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		34.00000	28	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,345.00000	1,433	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		18.00000	13	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,729.00000	1,818	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		42.00000	34	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,203.00000	1,289	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		45.00000	36	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,156.00000	1,241	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		39.00000	32	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,250.00000	1,336	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,489.00000	4,395	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		2,989.00000	2,895	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,492.00000	1,398	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			3.00000	3	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,511.00000	4,605	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,011.00000	6,105	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,511.00000	7,605	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,689.00000	4,595	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,189.00000	3,095	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,691.00000	1,597	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	2	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			352.00000	294	20.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			163.00000	199	20.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,311.00000	4,405	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	41.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,811.00000	5,905	41.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,311.00000	7,405	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,739.00000	4,645	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,239.00000	3,145	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,740.00000	1,647	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	2	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			382.00000	322	20.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			143.00000	177	20.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	35.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,261.00000	4,355	35.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	41.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,761.00000	5,855	41.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,261.00000	7,355	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			55.00000	45	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,016.00000	1,100	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			28.00000	22	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,489.00000	1,577	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			997.00000	908	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			8.00000	13	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			557.00000	484	20.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			68.00000	89	20.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,194.00000	1,101	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.70	Put		5.00000	6	20.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		722.00000	641	20.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		33.00000	45	20.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,243.00000	1,151	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		4.00000	5	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		766.00000	683	20.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		27.00000	38	20.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,293.00000	1,200	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		4.00000	5	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		811.00000	726	19.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		22.00000	31	19.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,711.00000	3,805	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,711.00000	4,805	37.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,811.00000	3,905	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	37.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,811.00000	4,905	37.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,145.00000	1,052	20.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		6.00000	7	20.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		323.00000	268	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		184.00000	223	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,861.00000	3,955	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	38.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,861.00000	4,955	38.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,095.00000	1,003	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		6.00000	8	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		637.00000	560	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		48.00000	65	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		296.00000	244	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		207.00000	249	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,911.00000	4,005	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,911.00000	5,005	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,761.00000	3,855	34.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,761.00000	4,855	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,392.00000	1,299	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		3.00000	4	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		903.00000	816	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		14.00000	20	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.50	Call			1.00000	0	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,612.00000	3,705	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	37.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,611.00000	4,705	37.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,442.00000	1,349	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	3	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			950.00000	862	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			11.00000	16	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			519.00000	449	20.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			80.00000	103	20.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			1.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,562.00000	3,655	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,561.00000	4,655	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,591.00000	1,498	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,411.00000	4,505	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,641.00000	1,547	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,361.00000	4,455	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,541.00000	1,448	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	3	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,046.00000	955	19.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			7.00000	10	19.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			596.00000	521	20.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			57.00000	76	20.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	36.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,461.00000	4,555	36.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,990.00000	1,896	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,011.00000	4,105	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,040.00000	1,946	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			55.00000	45	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,016.00000	1,100	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,961.00000	4,055	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,039.00000	3,945	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,039.00000	2,945	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	42.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,961.00000	6,055	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,939.00000	3,845	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,939.00000	2,845	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,940.00000	1,846	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			950.00000	862	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			11.00000	16	19.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			227.00000	189	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			288.00000	344	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,061.00000	6,155	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,889.00000	3,795	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,889.00000	2,795	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,890.00000	1,796	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,111.00000	6,205	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,789.00000	3,695	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,789.00000	2,695	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,790.00000	1,697	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,211.00000	6,305	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,639.00000	3,545	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,639.00000	2,545	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,361.00000	6,455	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,589.00000	3,495	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,589.00000	2,495	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,411.00000	6,505	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,489.00000	3,395	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,489.00000	2,395	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	30.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call		1.00000	0	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put		3,512.00000	3,605	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	38.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put		5,011.00000	5,105	38.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call		0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put		6,511.00000	6,605	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call		3,539.00000	3,445	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put		0.00000	0	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call		2,539.00000	2,445	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put		0.00000	0	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put		4,961.00000	5,055	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call		0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put		6,461.00000	6,555	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call		3,689.00000	3,595	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put		0.00000	0	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call		2,689.00000	2,595	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put		0.00000	0	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call		0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put		6,311.00000	6,405	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call		3,989.00000	3,895	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put		0.00000	0	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call		0.00000	3,995	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put		0.00000	0	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call		0.00000	2,995	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put		0.00000	0	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call		0.00000	1,996	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put		0.00000	1	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		0.00000	1,003	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		0.00000	8	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		0.00000	244	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		0.00000	249	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call		0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put		0.00000	6,005	42.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.93130	8.02460		21.12	14,641,179.80	1,846	40,587.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		434.00000	393	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		410.00000	462	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		232.00000	209	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		907.00000	978	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		213.00000	192	24.47	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		988.00000	1,061	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		378.00000	342	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		503.00000	560	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		330.00000	298	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		605.00000	666	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Call			60.00000	54	30.57	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,586.00000	2,672	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			19.00000	15	33.78	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,295.00000	4,384	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			10.00000	6	32.91	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,986.00000	5,075	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			301.00000	272	22.89	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			677.00000	741	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			96.00000	86	28.81	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,971.00000	2,055	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			276.00000	249	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			751.00000	817	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			264.00000	238	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			789.00000	857	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			288.00000	260	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			714.00000	779	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			361.00000	326	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			536.00000	595	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			345.00000	312	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			570.00000	630	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			396.00000	358	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			471.00000	527	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			457.00000	412	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			382.00000	431	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			415.00000	375	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			440.00000	494	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			361.00000	326	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			536.00000	595	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			330.00000	298	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			605.00000	666	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			288.00000	260	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			714.00000	779	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			315.00000	284	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			640.00000	703	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			315.00000	284	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			640.00000	703	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			124.00000	112	27.23	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,600.00000	1,681	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			264.00000	238	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			789.00000	857	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			253.00000	228	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			828.00000	896	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			253.00000	228	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			828.00000	896	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			222.00000	200	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 14/12/2009 Currency Future	8.75	Put			948.00000	1,019	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			242.00000	218	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			867.00000	937	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			775.00000	709	20.06	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			150.00000	177	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			196.00000	177	24.86	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,072.00000	1,146	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			188.00000	170	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,114.00000	1,188	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			196.00000	177	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,072.00000	1,146	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			204.00000	184	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,030.00000	1,103	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			232.00000	209	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			907.00000	978	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			181.00000	163	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,156.00000	1,232	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			161.00000	145	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,286.00000	1,364	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			144.00000	129	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,419.00000	1,498	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			134.00000	120	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,509.00000	1,589	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			129.00000	116	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,554.00000	1,635	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			144.00000	129	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,419.00000	1,498	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			120.00000	108	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,646.00000	1,727	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			155.00000	140	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,330.00000	1,408	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			129.00000	116	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,554.00000	1,635	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			102.00000	92	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,877.00000	1,960	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			80.00000	72	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,206.00000	2,291	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			90.00000	80	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,065.00000	2,149	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			99.00000	89	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,924.00000	2,008	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			99.00000	89	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,924.00000	2,008	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			87.00000	77	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,112.00000	2,196	29.27	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 14/12/2009 Currency Future	10.35	Call			69.00000	62	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,395.00000	2,481	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			65.00000	58	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,490.00000	2,576	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			62.00000	56	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,538.00000	2,624	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			58.00000	52	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,634.00000	2,721	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			51.00000	45	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,826.00000	2,914	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			43.00000	39	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,069.00000	3,157	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			45.00000	40	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,020.00000	3,109	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			48.00000	42	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,923.00000	3,011	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			72.00000	64	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,347.00000	2,433	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			67.00000	60	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,442.00000	2,529	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			56.00000	50	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,682.00000	2,769	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			53.00000	47	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,778.00000	2,866	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			51.00000	45	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,826.00000	2,914	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			77.00000	69	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,253.00000	2,338	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			83.00000	75	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,159.00000	2,243	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			60.00000	54	30.57	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,586.00000	2,672	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			54.00000	49	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,730.00000	2,817	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			83.00000	75	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,159.00000	2,243	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			41.00000	36	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,166.00000	3,255	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			42.00000	37	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,117.00000	3,206	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			37.00000	33	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,313.00000	3,402	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			39.00000	35	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,215.00000	3,304	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			19.00000	15	33.78	0.00	0	10,100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,295.00000	4,384	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		31.00000	28	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,607.00000	3,697	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		33.00000	29	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,508.00000	3,598	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		25.00000	22	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,001.00000	4,090	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		18.00000	13	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,393.00000	4,482	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		12.00000	8	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,788.00000	4,877	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		9.00000	5	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,184.00000	5,273	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		27.00000	24	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,902.00000	3,992	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		14.00000	9	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,689.00000	4,778	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		10.00000	5	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,085.00000	5,174	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		167.00000	151	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,243.00000	1,319	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		109.00000	98	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,784.00000	1,867	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	19	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,099.00000	4,188	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		8.00000	4	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,283.00000	5,373	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		116.00000	105	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,692.00000	1,773	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		77.00000	69	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,253.00000	2,338	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		35.00000	31	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,410.00000	3,500	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		15.00000	10	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,590.00000	4,679	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		213.00000	192	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		988.00000	1,061	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		28.00000	25	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,803.00000	3,894	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		6.00000	3	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,582.00000	5,671	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		16.00000	12	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,492.00000	4,580	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		10.00000	5	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,085.00000	5,174	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.70	Call			6.00000	2	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,681.00000	5,771	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			30.00000	26	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,705.00000	3,795	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			11.00000	7	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,887.00000	4,976	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			7.00000	3	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,482.00000	5,572	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			21.00000	17	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,197.00000	4,286	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			12.00000	8	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,788.00000	4,877	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			7.00000	3	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,383.00000	5,472	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			138.00000	125	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,464.00000	1,544	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			93.00000	84	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,018.00000	2,102	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			29.00000	26	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,754.00000	3,844	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			19.00000	14	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,344.00000	4,433	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			11.00000	6	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,936.00000	5,025	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			6.00000	3	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,532.00000	5,621	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			28.00000	25	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,803.00000	3,894	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			415.00000	375	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			440.00000	494	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			149.00000	134	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,375.00000	1,453	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			43.00000	39	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,069.00000	3,157	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			30.00000	27	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,656.00000	3,746	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			20.00000	16	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,246.00000	4,335	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			12.00000	7	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,837.00000	4,926	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			481.00000	434	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			356.00000	403	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			167.00000	151	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,243.00000	1,319	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			23.00000	19	34.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,099.00000	4,188	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		457.00000	412	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		382.00000	431	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		105.00000	95	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,830.00000	1,913	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		46.00000	41	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,972.00000	3,060	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		32.00000	29	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,558.00000	3,647	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		22.00000	18	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,148.00000	4,237	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		8.00000	4	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,234.00000	5,323	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		586.00000	531	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		261.00000	300	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		37.00000	33	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,313.00000	3,402	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		615.00000	558	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		240.00000	277	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		204.00000	184	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,030.00000	1,103	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		38.00000	34	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,264.00000	3,353	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		27.00000	24	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,853.00000	3,943	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		645.00000	586	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		220.00000	255	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		155.00000	140	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,330.00000	1,408	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		36.00000	32	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,361.00000	3,451	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		26.00000	23	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,951.00000	4,042	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		16.00000	11	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,541.00000	4,630	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		5.00000	2	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,731.00000	5,821	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		27.00000	24	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,902.00000	3,992	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		5.00000	2	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,880.00000	5,970	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		5.00000	2	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,781.00000	5,871	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		27.00000	24	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,853.00000	3,943	33.96	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	12.45	Call		17.00000	12	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,442.00000	4,531	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		6.00000	2	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,631.00000	5,721	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		4.00000	1	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,980.00000	6,070	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		586.00000	531	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		261.00000	300	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		30.00000	27	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,656.00000	3,746	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		12.00000	7	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,837.00000	4,926	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		4.00000	1	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,030.00000	6,120	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		505.00000	457	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		331.00000	375	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		7.00000	3	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,432.00000	5,522	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		558.00000	505	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		283.00000	324	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		8.00000	4	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,333.00000	5,422	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		883.00000	812	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		108.00000	130	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		242.00000	218	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		867.00000	937	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		14.00000	10	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,640.00000	4,728	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		10.00000	6	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,035.00000	5,124	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		921.00000	848	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		96.00000	117	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		676.00000	615	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		201.00000	234	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		188.00000	170	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,114.00000	1,188	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		49.00000	44	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,875.00000	2,963	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		32.00000	29	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,558.00000	3,647	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		8.00000	4	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,333.00000	5,422	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		846.00000	776	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		121.00000	145	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,172.00000	1,088	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.90	Put			47.00000	57	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			586.00000	531	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			261.00000	300	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,218.00000	1,133	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			43.00000	51	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			80.00000	72	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,206.00000	2,291	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,127.00000	1,044	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			52.00000	63	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			558.00000	505	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			283.00000	324	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			75.00000	67	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,300.00000	2,385	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			19.00000	14	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,344.00000	4,433	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,127.00000	1,044	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			52.00000	63	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,263.00000	1,178	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			39.00000	46	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,475.00000	4,381	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,976.00000	2,883	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	2	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,498.00000	1,409	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			23.00000	28	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,526.00000	7,619	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,725.00000	4,631	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,225.00000	3,132	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,738.00000	1,647	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			13.00000	16	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			531.00000	481	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			307.00000	349	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,277.00000	7,369	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			810.00000	742	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			135.00000	161	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			14.00000	10	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,640.00000	4,728	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,026.00000	2,933	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,031.00000	1,939	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			7.00000	8	21.91	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	7.00	Call			1,082.00000	1,003	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			58.00000	72	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,229.00000	2,137	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			5.00000	5	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			2.00000	1	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,578.00000	6,670	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,127.00000	7,219	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,275.00000	3,182	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,279.00000	2,186	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			4.00000	5	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,310.00000	1,223	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			35.00000	42	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,227.00000	7,319	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,176.00000	3,082	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,180.00000	2,087	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	6	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,327.00000	7,419	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,126.00000	3,032	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,130.00000	2,038	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			6.00000	6	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,376.00000	7,469	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,375.00000	3,282	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,378.00000	2,285	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,403.00000	1,315	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			29.00000	34	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,425.00000	3,332	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,428.00000	2,335	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	4	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,450.00000	1,362	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			26.00000	31	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	1	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,077.00000	7,169	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,575.00000	3,482	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,577.00000	2,484	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.45	Put		3.00000	3	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,593.00000	1,503	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		19.00000	22	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		741.00000	676	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		166.00000	195	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		93.00000	84	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,018.00000	2,102	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		2.00000	1	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,927.00000	7,020	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,675.00000	3,582	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,677.00000	2,584	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		2.00000	3	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,690.00000	1,599	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		15.00000	18	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	1	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,827.00000	6,920	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,725.00000	3,632	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,727.00000	2,634	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		2.00000	2	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		2.00000	1	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,777.00000	6,870	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,775.00000	3,682	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,777.00000	2,683	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		2.00000	2	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,786.00000	1,695	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		12.00000	14	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		2.00000	1	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,727.00000	6,820	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,625.00000	3,532	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,627.00000	2,534	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		3.00000	3	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,641.00000	1,551	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		17.00000	20	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		2.00000	1	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,877.00000	6,970	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,975.00000	3,881	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,982.00000	1,890	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		7.00000	9	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		1,041.00000	963	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		66.00000	81	19.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	1	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,528.00000	6,620	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,075.00000	3,981	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,076.00000	2,983	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,081.00000	1,988	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	7	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			34.00000	30	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,459.00000	3,549	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	1	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,428.00000	6,520	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			5.00000	1	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,930.00000	6,020	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,926.00000	8,019	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			24.00000	20	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,050.00000	4,139	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,026.00000	8,119	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,875.00000	3,782	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,876.00000	2,783	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,884.00000	1,792	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			9.00000	11	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			960.00000	885	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			85.00000	104	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			4.00000	1	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,129.00000	6,220	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,126.00000	8,219	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			3.00000	1	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,229.00000	6,320	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,226.00000	8,319	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,825.00000	3,732	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,826.00000	2,733	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			2.00000	2	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,835.00000	1,744	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			11.00000	12	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			921.00000	848	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			96.00000	117	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			4.00000	1	32.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,179.00000	6,270	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,176.00000	8,269	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		3.00000	1	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,378.00000	6,470	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,376.00000	8,469	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,426.00000	8,519	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,525.00000	3,432	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	1	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,528.00000	2,435	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		3.00000	3	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,545.00000	1,456	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		21.00000	25	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		708.00000	645	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		183.00000	214	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		3.00000	1	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,478.00000	6,570	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,476.00000	8,569	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		3.00000	1	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,279.00000	6,370	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,276.00000	8,369	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,025.00000	3,931	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,976.00000	8,069	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.06600	8.15960		21.23	88,726.00	11	126.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		559.00000	518	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		550.00000	602	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		504.00000	467	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		645.00000	701	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		455.00000	422	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		746.00000	806	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		106.00000	98	29.67	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,996.00000	3,082	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		61.00000	56	32.26	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,201.00000	4,290	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		426.00000	395	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		816.00000	879	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		291.00000	270	24.65	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,281.00000	1,354	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		197.00000	183	26.82	0.00	0	28,101.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,887.00000	1,967	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		399.00000	369	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		889.00000	953	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		412.00000	382	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		852.00000	916	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		487.00000	452	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		678.00000	736	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		471.00000	437	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		711.00000	771	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		540.00000	501	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		581.00000	635	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		580.00000	537	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		521.00000	571	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		440.00000	408	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		781.00000	842	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		386.00000	358	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		926.00000	992	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		373.00000	346	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		964.00000	1,030	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		339.00000	315	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,080.00000	1,149	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		309.00000	287	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,200.00000	1,271	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		329.00000	305	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,119.00000	1,189	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		350.00000	325	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,041.00000	1,109	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		266.00000	247	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,407.00000	1,481	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		251.00000	233	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,492.00000	1,567	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		231.00000	215	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,621.00000	1,699	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		244.00000	227	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,535.00000	1,611	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		219.00000	203	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,709.00000	1,787	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		219.00000	203	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,709.00000	1,787	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		86.00000	80	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,426.00000	3,514	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		225.00000	209	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,665.00000	1,743	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		192.00000	179	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,932.00000	2,013	26.98	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 15/03/2010 Currency Future	10.05	Call			178.00000	166	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,069.00000	2,150	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			156.00000	144	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,297.00000	2,378	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			174.00000	161	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,114.00000	2,195	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			187.00000	174	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,978.00000	2,058	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			187.00000	174	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,978.00000	2,058	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			170.00000	157	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,160.00000	2,241	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			170.00000	157	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,160.00000	2,241	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			140.00000	129	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,480.00000	2,563	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			136.00000	126	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,527.00000	2,610	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			144.00000	133	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,434.00000	2,517	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			133.00000	123	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,573.00000	2,657	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			123.00000	114	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,713.00000	2,798	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			108.00000	100	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,949.00000	3,034	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			96.00000	89	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,187.00000	3,273	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			99.00000	91	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,139.00000	3,225	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			103.00000	96	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,044.00000	3,130	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			101.00000	93	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,091.00000	3,177	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			117.00000	108	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,807.00000	2,892	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			120.00000	111	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,760.00000	2,845	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			111.00000	103	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,902.00000	2,987	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			106.00000	98	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,996.00000	3,082	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			114.00000	105	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,854.00000	2,939	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			126.00000	116	28.89	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 15/03/2010 Currency Future	10.70	Put		2,666.00000	2,750	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		133.00000	123	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,573.00000	2,657	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		120.00000	111	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,760.00000	2,845	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		94.00000	87	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,234.00000	3,321	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		88.00000	82	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,369.00000	3,456	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		92.00000	85	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,282.00000	3,369	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		92.00000	85	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,282.00000	3,369	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		90.00000	83	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,330.00000	3,417	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		80.00000	75	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,571.00000	3,659	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		88.00000	81	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,378.00000	3,465	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		77.00000	71	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,668.00000	3,755	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		84.00000	78	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,474.00000	3,562	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		82.00000	76	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,523.00000	3,610	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		207.00000	193	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,798.00000	1,877	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		178.00000	166	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,069.00000	2,150	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		161.00000	148	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,251.00000	2,332	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		152.00000	140	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,342.00000	2,424	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		54.00000	50	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,445.00000	4,534	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		238.00000	221	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,578.00000	1,655	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		82.00000	76	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,523.00000	3,610	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		33.00000	30	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,573.00000	5,664	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		259.00000	240	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,449.00000	1,524	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		117.00000	108	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,807.00000	2,892	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.55	Call			35.00000	32	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,425.00000	5,516	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			274.00000	254	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,365.00000	1,438	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			36.00000	33	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,327.00000	5,417	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			282.00000	262	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,323.00000	1,396	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			103.00000	96	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,044.00000	3,130	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			37.00000	34	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,278.00000	5,368	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			300.00000	278	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,240.00000	1,312	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			39.00000	36	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,179.00000	5,270	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			74.00000	69	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,764.00000	3,853	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			30.00000	27	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,820.00000	5,911	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			213.00000	198	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,753.00000	1,832	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			79.00000	73	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,619.00000	3,707	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			76.00000	70	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,716.00000	3,804	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			30.00000	28	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,771.00000	5,862	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			74.00000	69	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,764.00000	3,853	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			71.00000	66	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,861.00000	3,950	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			68.00000	63	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,959.00000	4,047	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			28.00000	25	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,018.00000	6,109	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			202.00000	188	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,842.00000	1,922	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			94.00000	87	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,234.00000	3,321	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			76.00000	70	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,716.00000	3,804	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			72.00000	67	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,813.00000	3,901	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			29.00000	27	34.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,870.00000	5,961	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		32.00000	29	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,672.00000	5,763	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		266.00000	247	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,407.00000	1,481	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		36.00000	33	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,376.00000	5,467	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		362.00000	335	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,002.00000	1,069	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		41.00000	37	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,081.00000	5,171	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		329.00000	305	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,119.00000	1,189	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		129.00000	120	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,620.00000	2,704	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		101.00000	93	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,091.00000	3,177	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		38.00000	35	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,228.00000	5,319	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		114.00000	105	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,854.00000	2,939	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		90.00000	83	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,330.00000	3,417	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		34.00000	32	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,475.00000	5,566	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		136.00000	126	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,527.00000	2,610	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		129.00000	120	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,620.00000	2,704	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		40.00000	36	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,130.00000	5,220	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		319.00000	296	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,159.00000	1,230	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		34.00000	31	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,524.00000	5,615	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		41.00000	38	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,032.00000	5,122	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		148.00000	136	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,388.00000	2,470	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		44.00000	41	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,885.00000	4,975	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		152.00000	140	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,342.00000	2,424	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		45.00000	41	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,836.00000	4,925	33.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.85	Call			47.00000	43	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,738.00000	4,827	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			165.00000	152	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,206.00000	2,286	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			156.00000	144	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,297.00000	2,378	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			46.00000	42	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,787.00000	4,876	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			183.00000	170	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,023.00000	2,104	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			55.00000	51	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,396.00000	4,485	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			625.00000	577	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			465.00000	511	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			202.00000	188	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,842.00000	1,922	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			58.00000	53	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,299.00000	4,387	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			648.00000	599	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			438.00000	483	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			60.00000	55	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,250.00000	4,339	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			174.00000	161	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,114.00000	2,195	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			165.00000	152	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,206.00000	2,286	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			51.00000	46	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,591.00000	4,680	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			602.00000	556	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			492.00000	540	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			197.00000	183	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,887.00000	1,967	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			57.00000	52	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,347.00000	4,436	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			672.00000	622	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			412.00000	456	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			213.00000	198	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,753.00000	1,832	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			805.00000	748	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			296.00000	332	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			244.00000	227	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,535.00000	1,611	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			60.00000	55	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,250.00000	4,339	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			834.00000	776	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.60	Put			275.00000	310	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			864.00000	805	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			255.00000	289	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			259.00000	240	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,449.00000	1,524	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			63.00000	57	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,153.00000	4,241	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			895.00000	834	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			236.00000	268	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,510.00000	4,416	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,016.00000	2,922	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			6.00000	6	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,561.00000	1,476	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			51.00000	60	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			52.00000	47	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,542.00000	4,631	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			11.00000	8	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,501.00000	7,592	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,760.00000	4,666	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,264.00000	3,171	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	5	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,790.00000	1,702	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			30.00000	36	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			12.00000	10	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,253.00000	7,344	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,028.00000	961	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			168.00000	195	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			300.00000	278	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,240.00000	1,312	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			282.00000	262	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,323.00000	1,396	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			225.00000	209	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,665.00000	1,743	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			70.00000	65	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,910.00000	3,999	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,065.00000	2,972	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	6	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,076.00000	1,984	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			16.00000	18	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,176.00000	1,101	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			117.00000	135	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			67.00000	62	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,007.00000	4,096	31.97	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	13.10	Call		42.00000	39	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,983.00000	5,073	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,214.00000	3,121	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		5.00000	5	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,223.00000	2,131	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		14.00000	15	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,300.00000	1,220	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		90.00000	104	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,273.00000	2,180	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		13.00000	14	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,342.00000	1,261	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		82.00000	95	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,314.00000	3,220	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		4.00000	4	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,322.00000	2,229	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		12.00000	13	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,385.00000	1,303	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		75.00000	87	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		697.00000	646	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		387.00000	430	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,115.00000	3,022	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		5.00000	6	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,125.00000	2,032	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		15.00000	16	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,217.00000	1,139	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		107.00000	123	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,413.00000	3,320	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	4	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,421.00000	2,328	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		11.00000	12	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,472.00000	1,389	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		62.00000	73	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		749.00000	695	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		340.00000	379	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,463.00000	3,369	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		3.00000	3	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,470.00000	2,377	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		11.00000	11	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,516.00000	1,432	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		56.00000	66	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		777.00000	721	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		317.00000	355	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		64.00000	59	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,104.00000	4,193	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,612.00000	3,519	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	3	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,619.00000	2,526	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		9.00000	10	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,651.00000	1,565	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		42.00000	49	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		43.00000	40	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,934.00000	5,024	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,662.00000	3,569	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	3	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,668.00000	2,575	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		9.00000	9	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,697.00000	1,611	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		37.00000	45	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,762.00000	3,668	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	2	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,767.00000	2,674	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		8.00000	8	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		960.00000	896	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		200.00000	230	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,712.00000	3,618	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		2.00000	2	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,718.00000	2,625	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		8.00000	9	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,743.00000	1,656	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		34.00000	40	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		927.00000	865	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		218.00000	249	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,562.00000	3,469	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		3.00000	3	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,569.00000	2,476	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		10.00000	10	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,606.00000	1,521	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		46.00000	55	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,811.00000	3,718	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		2.00000	2	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,817.00000	2,724	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		7.00000	8	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,837.00000	1,749	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		27.00000	33	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		993.00000	928	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		184.00000	212	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,961.00000	3,868	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	2	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,966.00000	2,873	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		6.00000	7	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,979.00000	1,889	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		19.00000	23	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,099.00000	1,029	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		140.00000	163	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,061.00000	3,967	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		53.00000	49	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,493.00000	4,583	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		28.00000	26	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,969.00000	6,060	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		8.00000	6	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,948.00000	8,040	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		27.00000	24	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,067.00000	6,158	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		7.00000	5	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,048.00000	8,139	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,861.00000	3,768	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		2.00000	2	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,867.00000	2,774	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		7.00000	8	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,884.00000	1,795	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		24.00000	29	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		25.00000	22	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,166.00000	6,256	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		7.00000	5	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,147.00000	8,239	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		24.00000	21	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,264.00000	6,355	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		7.00000	5	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,247.00000	8,339	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		24.00000	21	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,215.00000	6,305	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		7.00000	5	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,197.00000	8,289	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		21.00000	18	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,412.00000	6,502	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		6.00000	4	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,396.00000	8,488	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		21.00000	18	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,461.00000	6,552	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		6.00000	4	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,446.00000	8,538	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,513.00000	3,419	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	3	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,520.00000	2,427	22.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.65	Put		10.00000	11	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		20.00000	17	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,511.00000	6,601	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		6.00000	4	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,496.00000	8,588	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		23.00000	20	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,313.00000	6,404	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		6.00000	5	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,297.00000	8,389	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		4,011.00000	3,917	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		2,026.00000	1,937	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		17.00000	21	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,136.00000	1,065	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		127.00000	149	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		66.00000	60	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,056.00000	4,144	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		8.00000	6	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		7,998.00000	8,090	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		0.00000	4,017	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	1	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		0.00000	26	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		0.00000	6,010	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	6	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		0.00000	7,990	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.19910	8.29320		21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		667.00000	624	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		673.00000	725	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		613.00000	574	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		770.00000	825	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		564.00000	528	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		871.00000	929	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		117.00000	109	30.19	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,974.00000	4,060	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		534.00000	500	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		941.00000	1,001	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		373.00000	349	24.54	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,480.00000	1,550	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		506.00000	474	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,013.00000	1,075	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		520.00000	487	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		977.00000	1,037	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		596.00000	558	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		803.00000	859	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		580.00000	543	22.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.55	Put			837.00000	894	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			648.00000	607	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			705.00000	758	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			686.00000	642	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			643.00000	693	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			549.00000	514	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			906.00000	965	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			493.00000	461	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,050.00000	1,112	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			456.00000	426	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,163.00000	1,227	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			480.00000	449	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,087.00000	1,150	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			444.00000	416	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,201.00000	1,267	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			412.00000	385	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,318.00000	1,386	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			422.00000	395	23.89	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,279.00000	1,346	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			433.00000	405	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,240.00000	1,306	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			468.00000	438	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,125.00000	1,189	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			356.00000	333	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,562.00000	1,634	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			332.00000	311	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,688.00000	1,762	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			347.00000	325	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,604.00000	1,676	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			317.00000	297	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,774.00000	1,848	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			339.00000	318	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,646.00000	1,719	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			128.00000	120	29.73	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,735.00000	3,820	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			324.00000	304	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,731.00000	1,805	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			284.00000	266	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,991.00000	2,067	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			267.00000	250	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,124.00000	2,201	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			240.00000	223	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,346.00000	2,424	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			261.00000	245	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,168.00000	2,246	26.64	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	10.05	Call		278.00000	261	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,035.00000	2,112	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		373.00000	349	24.54	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,480.00000	1,550	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		794.00000	744	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		501.00000	545	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		310.00000	290	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,817.00000	1,891	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		297.00000	278	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,903.00000	1,979	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		272.00000	255	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,079.00000	2,156	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		251.00000	234	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,258.00000	2,335	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		107.00000	99	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,214.00000	4,300	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		771.00000	722	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		528.00000	573	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		303.00000	284	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,860.00000	1,935	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		290.00000	272	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,947.00000	2,023	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		256.00000	239	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,213.00000	2,290	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		245.00000	228	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,302.00000	2,379	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		105.00000	97	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,262.00000	4,348	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		706.00000	661	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		613.00000	662	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		297.00000	278	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,903.00000	1,979	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		251.00000	234	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,258.00000	2,335	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		229.00000	213	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,435.00000	2,514	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		99.00000	92	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,406.00000	4,493	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		278.00000	261	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,035.00000	2,112	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		245.00000	228	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,302.00000	2,379	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		234.00000	218	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,391.00000	2,469	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		223.00000	208	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	10.55	Put		2,480.00000	2,559	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		214.00000	199	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,570.00000	2,650	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		94.00000	87	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,550.00000	4,638	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		727.00000	681	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		584.00000	632	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		303.00000	284	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,860.00000	1,935	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		101.00000	94	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,358.00000	4,445	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		919.00000	864	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		376.00000	415	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		364.00000	341	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,521.00000	1,592	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		290.00000	272	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,947.00000	2,023	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		946.00000	890	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		353.00000	391	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		310.00000	290	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,817.00000	1,891	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		115.00000	107	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,022.00000	4,108	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		975.00000	916	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		331.00000	367	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		382.00000	358	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,439.00000	1,509	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		364.00000	341	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,521.00000	1,592	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		113.00000	105	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,070.00000	4,156	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,003.00000	944	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		310.00000	345	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		392.00000	367	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,399.00000	1,468	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,544.00000	4,450	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,054.00000	2,961	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		11.00000	12	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,636.00000	1,553	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		93.00000	104	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		165.00000	154	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,122.00000	3,205	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		57.00000	53	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,014.00000	6,104	33.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Call		35.00000	32	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,492.00000	7,583	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,793.00000	4,699	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,302.00000	3,208	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		9.00000	9	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,856.00000	1,770	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		62.00000	71	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		183.00000	171	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,890.00000	2,971	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		103.00000	96	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,310.00000	4,397	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		61.00000	57	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,768.00000	5,858	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		38.00000	35	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,244.00000	7,336	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,159.00000	1,093	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		216.00000	244	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		402.00000	376	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,358.00000	1,427	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		347.00000	325	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,604.00000	1,676	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		130.00000	122	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,687.00000	3,773	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,104.00000	3,010	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		11.00000	11	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,132.00000	2,041	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		39.00000	42	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,269.00000	1,193	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		175.00000	193	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		168.00000	157	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,075.00000	3,158	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		80.00000	74	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,987.00000	5,075	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,324.00000	2,232	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		30.00000	33	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,427.00000	1,348	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		134.00000	149	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		123.00000	115	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,830.00000	3,916	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		86.00000	80	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,792.00000	4,881	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		158.00000	148	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,215.00000	3,298	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		109.00000	101	30.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,166.00000	4,252	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		76.00000	71	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,133.00000	5,221	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,351.00000	3,258	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		8.00000	9	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,372.00000	2,280	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	31	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,468.00000	1,388	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		125.00000	139	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		818.00000	767	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		474.00000	518	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		152.00000	142	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,309.00000	3,393	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		73.00000	68	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,230.00000	5,319	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,203.00000	3,109	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	10	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,228.00000	2,136	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		35.00000	37	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,347.00000	1,269	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		154.00000	170	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		749.00000	701	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		556.00000	602	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		218.00000	203	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,525.00000	2,604	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		143.00000	134	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,450.00000	3,535	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		70.00000	65	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,377.00000	5,466	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,153.00000	3,060	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		10.00000	11	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,180.00000	2,089	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	40	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,307.00000	1,231	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		164.00000	181	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		141.00000	131	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,497.00000	3,582	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		97.00000	90	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,454.00000	4,541	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		69.00000	64	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,425.00000	5,515	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		209.00000	194	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,616.00000	2,695	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		138.00000	129	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,545.00000	3,630	29.37	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 14/06/2010 Currency Future	12.70	Call			95.00000	89	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,502.00000	4,590	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			67.00000	63	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,474.00000	5,564	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			149.00000	139	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,356.00000	3,440	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			72.00000	67	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,279.00000	5,368	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,401.00000	3,307	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			8.00000	8	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,420.00000	2,328	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			27.00000	29	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,509.00000	1,429	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			116.00000	129	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			842.00000	790	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			449.00000	491	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			240.00000	223	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,346.00000	2,424	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			155.00000	145	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,262.00000	3,346	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			74.00000	69	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,181.00000	5,270	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,451.00000	3,357	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			7.00000	8	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,468.00000	2,376	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			25.00000	27	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,551.00000	1,470	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			108.00000	121	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			867.00000	814	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			424.00000	465	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,500.00000	3,406	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			7.00000	7	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,517.00000	2,425	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			24.00000	26	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,594.00000	1,511	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			100.00000	112	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			893.00000	838	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			400.00000	439	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			162.00000	151	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,168.00000	3,251	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			111.00000	103	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,118.00000	4,204	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			77.00000	72	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,084.00000	5,173	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,649.00000	3,555	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.65	Put			6.00000	6	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,662.00000	2,570	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			19.00000	21	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,723.00000	1,639	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			80.00000	90	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			172.00000	160	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,029.00000	3,111	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			81.00000	76	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,938.00000	5,026	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,699.00000	3,605	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			6.00000	6	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,711.00000	2,619	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			18.00000	20	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,767.00000	1,682	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			74.00000	83	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			175.00000	164	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,982.00000	3,064	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			119.00000	111	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,926.00000	4,012	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			83.00000	77	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,889.00000	4,978	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,748.00000	3,655	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			5.00000	5	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,760.00000	2,668	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			17.00000	18	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,811.00000	1,726	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			68.00000	77	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,033.00000	972	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			290.00000	323	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			179.00000	167	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,936.00000	3,018	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			121.00000	113	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,878.00000	3,964	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			84.00000	78	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,841.00000	4,929	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,798.00000	3,704	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			5.00000	5	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,809.00000	2,716	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			16.00000	17	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,063.00000	1,001	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			270.00000	302	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,599.00000	3,506	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			6.00000	7	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,614.00000	2,522	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			21.00000	22	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,679.00000	1,596	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			86.00000	97	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			52.00000	49	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,259.00000	6,349	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			146.00000	136	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,403.00000	3,487	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			51.00000	48	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,308.00000	6,399	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			51.00000	47	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,357.00000	6,448	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,997.00000	3,903	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			4.00000	4	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,005.00000	2,912	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			12.00000	13	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,037.00000	1,950	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			44.00000	50	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,192.00000	1,126	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			199.00000	227	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			92.00000	86	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,599.00000	4,686	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			56.00000	52	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,063.00000	6,153	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,047.00000	3,953	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			3.00000	4	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,085.00000	1,995	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			42.00000	46	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,230.00000	1,159	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			187.00000	210	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			30.00000	28	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,987.00000	8,078	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,947.00000	3,853	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			4.00000	4	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,956.00000	2,863	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			13.00000	14	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,992.00000	1,904	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			48.00000	55	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			55.00000	51	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,112.00000	6,202	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			29.00000	26	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,086.00000	8,177	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,848.00000	3,754	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			5.00000	5	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,858.00000	2,765	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			15.00000	16	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,901.00000	1,814	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 14/06/2010 Currency Future	6.45	Put		57.00000	65	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,094.00000	1,031	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		251.00000	282	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		53.00000	49	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,210.00000	6,300	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		28.00000	25	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,184.00000	8,276	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		26.00000	24	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,283.00000	8,375	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		27.00000	24	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,234.00000	8,325	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		209.00000	194	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,616.00000	2,695	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		95.00000	89	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,502.00000	4,590	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		49.00000	45	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,456.00000	6,546	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		25.00000	22	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,431.00000	8,523	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		49.00000	45	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,456.00000	6,546	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,550.00000	3,456	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		7.00000	7	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,565.00000	2,473	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		22.00000	24	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		204.00000	190	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,661.00000	2,741	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		48.00000	45	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,505.00000	6,595	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		24.00000	22	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,481.00000	8,573	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		200.00000	186	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,707.00000	2,787	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		47.00000	44	33.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,554.00000	6,645	33.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		23.00000	21	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,530.00000	8,622	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		26.00000	23	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,332.00000	8,424	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		30.00000	27	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,036.00000	8,128	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		0.00000	4,003	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		0.00000	4	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		0.00000	54	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		0.00000	6,055	33.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.20	Call		0.00000	28	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		0.00000	8,029	35.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.81110	12.97860		18.25	20,344,026.80	1,588	23,786.00
£ / R On 14/09/2009 Currency Future	13.00	Call		359.00000	286	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		380.00000	475	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		283.00000	224	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		505.00000	613	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		236.00000	187	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		608.00000	725	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		209.00000	165	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		681.00000	804	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		185.00000	146	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		757.00000	885	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		174.00000	137	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		796.00000	926	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		197.00000	155	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		718.00000	844	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		223.00000	175	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		644.00000	764	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		251.00000	198	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		573.00000	687	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		319.00000	254	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		440.00000	543	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		301.00000	239	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		472.00000	577	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		319.00000	254	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		440.00000	543	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		380.00000	304	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		352.00000	443	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		406.00000	323	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		327.00000	412	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		267.00000	211	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		538.00000	650	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		164.00000	129	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		836.00000	968	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		223.00000	175	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		644.00000	764	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		236.00000	187	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		608.00000	725	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		301.00000	239	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		472.00000	577	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		406.00000	323	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		327.00000	412	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		489.00000	389	18.26	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	12.75	Put			261.00000	328	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			433.00000	343	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			304.00000	382	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			338.00000	270	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			410.00000	508	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			164.00000	129	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			836.00000	968	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			95.00000	75	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,216.00000	1,364	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			137.00000	107	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			958.00000	1,096	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			121.00000	95	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,042.00000	1,184	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			129.00000	101	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,000.00000	1,140	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			121.00000	95	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,042.00000	1,184	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			101.00000	80	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,172.00000	1,319	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			80.00000	63	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,351.00000	1,502	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			84.00000	67	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,306.00000	1,456	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			95.00000	75	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,216.00000	1,364	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			71.00000	56	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,442.00000	1,595	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			63.00000	50	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,534.00000	1,689	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			59.00000	47	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,581.00000	1,736	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			75.00000	59	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,396.00000	1,548	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			40.00000	33	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,911.00000	2,072	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			32.00000	27	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,153.00000	2,316	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			23.00000	20	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,644.00000	2,808	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			27.00000	23	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,398.00000	2,562	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			29.00000	24	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,300.00000	2,463	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			31.00000	26	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,202.00000	2,365	25.85	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 14/09/2009 Currency Future	14.85	Call			40.00000	33	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,911.00000	2,072	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			53.00000	42	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,674.00000	1,831	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			45.00000	36	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,816.00000	1,975	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			32.00000	27	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,153.00000	2,316	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			34.00000	29	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,056.00000	2,218	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			38.00000	31	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,959.00000	2,120	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			33.00000	28	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,105.00000	2,267	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			36.00000	30	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,007.00000	2,169	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			42.00000	34	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,864.00000	2,023	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			38.00000	31	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,959.00000	2,120	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			28.00000	24	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,349.00000	2,512	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			30.00000	25	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,251.00000	2,414	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			47.00000	38	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,769.00000	1,927	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			27.00000	23	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,398.00000	2,562	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			23.00000	20	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,644.00000	2,808	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			25.00000	21	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,496.00000	2,660	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			22.00000	19	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,694.00000	2,858	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			22.00000	18	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,743.00000	2,907	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			24.00000	21	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,546.00000	2,710	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			67.00000	53	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,488.00000	1,642	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			20.00000	17	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,842.00000	3,006	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			50.00000	40	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,721.00000	1,879	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			42.00000	34	24.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Put		1,864.00000	2,023	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		26.00000	22	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,447.00000	2,611	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		75.00000	59	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,396.00000	1,548	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		107.00000	85	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,129.00000	1,273	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		114.00000	90	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,085.00000	1,229	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		90.00000	71	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,261.00000	1,410	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		56.00000	45	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,627.00000	1,784	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		28.00000	24	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,349.00000	2,512	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		19.00000	16	29.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,941.00000	3,105	29.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		26.00000	22	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,447.00000	2,611	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		20.00000	17	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,842.00000	3,006	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		19.00000	16	29.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,941.00000	3,105	29.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		18.00000	16	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		3,040.00000	3,205	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		17.00000	15	30.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,139.00000	3,304	30.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		33.00000	28	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,105.00000	2,267	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		24.00000	20	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,595.00000	2,759	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		21.00000	18	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,792.00000	2,957	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		24.00000	20	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,595.00000	2,759	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		20.00000	17	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,891.00000	3,056	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		19.00000	16	29.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,990.00000	3,155	29.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		18.00000	15	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		3,089.00000	3,254	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		67.00000	53	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,488.00000	1,642	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		16.00000	14	30.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		3,337.00000	3,503	30.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.15	Call			90.00000	71	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,261.00000	1,410	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			50.00000	40	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,721.00000	1,879	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			31.00000	26	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,202.00000	2,365	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			53.00000	42	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,674.00000	1,831	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			145.00000	114	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			917.00000	1,053	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			129.00000	101	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,000.00000	1,140	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			101.00000	80	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,172.00000	1,319	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			56.00000	45	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,627.00000	1,784	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			137.00000	107	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			958.00000	1,096	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			154.00000	121	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			876.00000	1,010	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			71.00000	56	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,442.00000	1,595	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			174.00000	137	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			796.00000	926	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,879.00000	4,711	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,382.00000	3,215	31.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	4	31.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,902.00000	1,737	23.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			23.00000	26	23.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			582.00000	472	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			203.00000	261	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			11.00000	9	33.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,132.00000	4,298	33.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			4.00000	3	37.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,626.00000	5,792	37.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			2.00000	2	41.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,123.00000	7,291	41.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,329.00000	5,161	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,831.00000	3,663	34.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	34.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,342.00000	2,177	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			14.00000	16	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			914.00000	776	18.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.15	Put		85.00000	115	18.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		14.00000	12	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,685.00000	3,851	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		6.00000	5	36.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,177.00000	5,343	36.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		2.00000	2	40.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,674.00000	6,841	40.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,579.00000	5,411	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,080.00000	3,913	35.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		2.00000	2	35.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,589.00000	2,423	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		10.00000	11	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,130.00000	978	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		51.00000	67	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		15.00000	13	31.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,437.00000	3,602	31.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		6.00000	5	35.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,928.00000	5,094	35.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		3.00000	2	39.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,424.00000	6,591	39.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		550.00000	443	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		221.00000	282	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		649.00000	532	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		171.00000	221	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		519.00000	416	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		241.00000	305	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		460.00000	364	18.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		282.00000	353	18.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		684.00000	564	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		156.00000	203	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		615.00000	501	18.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		187.00000	240	18.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		433.00000	343	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		304.00000	382	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		519.00000	416	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		241.00000	305	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		283.00000	224	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		505.00000	613	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,084.00000	2,917	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		5.00000	6	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,098.00000	1,932	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		19.00000	21	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		13.00000	10	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,934.00000	4,099	33.38	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	18.90	Call			4.00000	3	38.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,925.00000	6,092	38.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,923.00000	8,090	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,981.00000	3,813	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	2	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,985.00000	2,818	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			6.00000	7	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,000.00000	1,834	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			21.00000	23	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,039.00000	895	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			61.00000	84	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			12.00000	10	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,033.00000	4,199	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			3.00000	3	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,025.00000	6,192	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,023.00000	8,190	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,881.00000	3,713	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	2	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,885.00000	2,719	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			7.00000	8	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			955.00000	815	18.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			76.00000	104	18.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			3.00000	3	38.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,125.00000	6,292	38.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,123.00000	8,290	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,836.00000	2,669	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			7.00000	8	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,853.00000	1,688	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			24.00000	27	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			11.00000	9	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,182.00000	4,348	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			3.00000	3	38.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,175.00000	6,342	38.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,173.00000	8,340	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,681.00000	3,514	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			3.00000	3	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,687.00000	2,521	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			9.00000	10	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,706.00000	1,542	22.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			28.00000	31	22.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			795.00000	666	18.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.30	Put			116.00000	155	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			10.00000	8	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,331.00000	4,497	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			3.00000	2	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,324.00000	6,491	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,322.00000	8,490	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,582.00000	3,414	32.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	3	32.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,609.00000	1,445	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			31.00000	34	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			720.00000	597	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			142.00000	186	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			9.00000	7	34.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,430.00000	4,596	34.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,422.00000	8,590	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,532.00000	3,365	32.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			3.00000	3	32.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,539.00000	2,373	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			11.00000	12	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,561.00000	1,397	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			32.00000	36	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			9.00000	7	34.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,480.00000	4,646	34.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			3.00000	2	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,474.00000	6,641	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,472.00000	8,640	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,482.00000	3,315	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			3.00000	4	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,490.00000	2,324	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			11.00000	13	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,512.00000	1,349	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			34.00000	38	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			8.00000	7	34.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,530.00000	4,696	34.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			3.00000	2	39.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,524.00000	6,691	39.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,522.00000	8,690	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,392.00000	2,226	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			13.00000	15	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,416.00000	1,253	19.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			37.00000	42	19.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.60	Call			8.00000	6	35.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,629.00000	4,795	35.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			3.00000	2	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,624.00000	6,791	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,622.00000	8,789	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,432.00000	3,265	32.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			4.00000	4	32.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,441.00000	2,275	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			12.00000	14	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,464.00000	1,301	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			35.00000	40	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			8.00000	7	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,580.00000	4,745	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			3.00000	2	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,574.00000	6,741	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,572.00000	8,740	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,632.00000	3,464	33.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			3.00000	3	33.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,638.00000	2,472	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			9.00000	11	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,658.00000	1,494	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			29.00000	33	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			757.00000	631	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			129.00000	170	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			9.00000	8	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,381.00000	4,546	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			3.00000	2	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,374.00000	6,541	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,372.00000	8,540	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,781.00000	3,614	33.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			2.00000	3	33.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,786.00000	2,620	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			8.00000	9	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,804.00000	1,639	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			25.00000	28	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			873.00000	739	18.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			95.00000	127	18.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			10.00000	8	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,232.00000	4,397	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			3.00000	3	39.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,225.00000	6,391	39.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	42.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.20	Put			8,222.00000	8,390	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,030.00000	3,863	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	2	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,034.00000	2,867	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			6.00000	6	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,049.00000	1,883	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			20.00000	22	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,083.00000	936	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			54.00000	75	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			12.00000	10	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,984.00000	4,149	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			4.00000	3	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,975.00000	6,142	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,973.00000	8,140	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			0.00000	4,013	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	2	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	3,016	30.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	5	30.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	2,031	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			0.00000	20	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	1,064	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			0.00000	53	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			0.00000	11	33.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			0.00000	4,000	33.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	3	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			0.00000	5,992	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	1	42.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			0.00000	7,990	42.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.03300		13.19970		18.80	4,040,230.00	310	14,293.00
£ / R On 14/12/2009 Currency Future	13.20	Call			625.00000	552	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			625.00000	719	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			533.00000	471	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			784.00000	888	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			486.00000	428	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			886.00000	995	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			471.00000	415	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			921.00000	1,032	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			429.00000	379	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,030.00000	1,146	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			417.00000	367	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,067.00000	1,184	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			443.00000	390	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			993.00000	1,107	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			457.00000	403	20.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Put			957.00000	1,070	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			471.00000	415	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			921.00000	1,032	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			517.00000	456	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			817.00000	923	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			586.00000	518	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			687.00000	785	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			550.00000	486	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			751.00000	853	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			568.00000	502	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			718.00000	819	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			625.00000	552	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			625.00000	719	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			646.00000	570	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			597.00000	687	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			669.00000	588	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			569.00000	655	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			417.00000	367	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,067.00000	1,184	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			457.00000	403	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			957.00000	1,070	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			486.00000	428	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			886.00000	995	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			533.00000	471	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			784.00000	888	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			501.00000	442	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			851.00000	959	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			443.00000	390	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			993.00000	1,107	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			669.00000	588	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			569.00000	655	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			740.00000	651	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			490.00000	568	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			715.00000	629	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			516.00000	596	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			486.00000	428	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			886.00000	995	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			319.00000	281	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,419.00000	1,548	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			380.00000	335	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,181.00000	1,302	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			369.00000	326	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,220.00000	1,343	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			369.00000	326	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,220.00000	1,343	21.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Call			358.00000	316	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,259.00000	1,383	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			328.00000	290	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,379.00000	1,507	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			293.00000	258	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,543.00000	1,675	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			310.00000	273	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,460.00000	1,590	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			301.00000	266	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,501.00000	1,633	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			284.00000	251	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,585.00000	1,718	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			228.00000	202	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,929.00000	2,069	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			235.00000	208	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,885.00000	2,025	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			269.00000	238	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,669.00000	1,805	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			254.00000	225	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,755.00000	1,892	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			241.00000	213	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,841.00000	1,980	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			217.00000	192	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,017.00000	2,159	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			206.00000	181	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,106.00000	2,248	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			196.00000	169	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,196.00000	2,336	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			152.00000	130	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,552.00000	2,697	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			358.00000	316	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,259.00000	1,383	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			338.00000	298	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,338.00000	1,465	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			404.00000	356	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,104.00000	1,223	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			269.00000	238	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,669.00000	1,805	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			348.00000	307	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,298.00000	1,424	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			277.00000	244	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,627.00000	1,761	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			262.00000	231	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,712.00000	1,848	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			248.00000	219	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.75	Put			1,798.00000	1,936	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			201.00000	175	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,151.00000	2,292	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			417.00000	367	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,067.00000	1,184	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			392.00000	346	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,142.00000	1,263	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			348.00000	307	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,298.00000	1,424	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			277.00000	244	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,627.00000	1,761	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			223.00000	197	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,973.00000	2,114	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			262.00000	231	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,712.00000	1,848	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			211.00000	187	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,062.00000	2,204	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			404.00000	356	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,104.00000	1,223	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			301.00000	266	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,501.00000	1,633	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			228.00000	202	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,929.00000	2,069	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			310.00000	273	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,460.00000	1,590	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,902.00000	4,736	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	3	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,422.00000	3,258	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			23.00000	25	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,968.00000	1,813	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			68.00000	80	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			817.00000	722	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			418.00000	489	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			134.00000	114	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,734.00000	2,881	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			55.00000	46	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,155.00000	4,313	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			29.00000	26	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,629.00000	5,793	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			17.00000	16	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,118.00000	7,283	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,350.00000	5,184	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,865.00000	3,700	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			16.00000	17	26.65	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 14/12/2009 Currency Future	10.85	Call			2,397.00000	2,234	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			48.00000	51	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,088.00000	972	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			239.00000	289	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			178.00000	153	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,328.00000	2,470	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			70.00000	59	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,721.00000	3,876	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			34.00000	30	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,185.00000	5,347	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			20.00000	18	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,670.00000	6,835	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,600.00000	5,433	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,111.00000	3,946	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			11.00000	13	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,640.00000	2,476	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			41.00000	43	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,272.00000	1,137	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			172.00000	204	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			82.00000	68	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,482.00000	3,635	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			38.00000	33	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,938.00000	5,100	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			22.00000	19	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,422.00000	6,586	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			550.00000	486	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			751.00000	853	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			765.00000	674	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			465.00000	541	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			931.00000	826	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			331.00000	393	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			872.00000	772	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			373.00000	439	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			765.00000	674	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			465.00000	541	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			845.00000	747	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			395.00000	464	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			791.00000	698	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			441.00000	515	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			692.00000	608	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			542.00000	625	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			605.00000	535	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			655.00000	752	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			380.00000	335	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Put		1,181.00000	1,302	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		568.00000	502	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		718.00000	819	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		646.00000	570	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		597.00000	687	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		358.00000	316	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,259.00000	1,383	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		392.00000	346	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,142.00000	1,263	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		517.00000	456	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		817.00000	923	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		3,129.00000	2,964	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		29.00000	31	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		2,156.00000	1,995	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		56.00000	62	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		61.00000	51	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		3,961.00000	4,118	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		26.00000	23	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,926.00000	6,090	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		14.00000	12	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,914.00000	8,079	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,013.00000	3,848	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		14.00000	15	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,031.00000	2,866	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		32.00000	33	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,060.00000	1,904	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		60.00000	71	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,192.00000	1,069	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		192.00000	236	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		58.00000	48	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,058.00000	4,215	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		25.00000	22	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,025.00000	6,189	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		14.00000	12	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,014.00000	8,179	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,884.00000	2,720	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		35.00000	37	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,922.00000	1,768	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		72.00000	85	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		53.00000	45	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,204.00000	4,362	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		23.00000	21	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,174.00000	6,338	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		12.00000	10	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,163.00000	8,327	33.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.30	Call		3,915.00000	3,749	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		15.00000	16	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,933.00000	2,769	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		34.00000	36	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,122.00000	1,004	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		223.00000	271	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		183.00000	159	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,284.00000	2,426	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		24.00000	21	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,124.00000	6,288	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		13.00000	11	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,113.00000	8,278	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,717.00000	3,552	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		18.00000	19	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,738.00000	2,574	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		38.00000	41	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,787.00000	1,635	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		87.00000	102	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		992.00000	882	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		292.00000	349	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		162.00000	139	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,462.00000	2,606	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		50.00000	42	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,350.00000	4,509	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		22.00000	20	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,323.00000	6,487	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		11.00000	9	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,311.00000	8,476	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,570.00000	3,405	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		20.00000	22	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,592.00000	2,428	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		42.00000	45	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,653.00000	1,504	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		104.00000	121	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		901.00000	799	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		351.00000	416	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		147.00000	126	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,597.00000	2,743	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		46.00000	40	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,497.00000	4,657	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		21.00000	19	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,471.00000	6,636	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		10.00000	9	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,460.00000	8,626	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,521.00000	3,356	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.70	Put		21.00000	23	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,543.00000	2,379	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		43.00000	46	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,610.00000	1,461	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		110.00000	128	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		142.00000	122	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,643.00000	2,789	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		45.00000	39	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,546.00000	4,706	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		21.00000	19	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,521.00000	6,686	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		10.00000	8	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,510.00000	8,675	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,471.00000	3,307	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		22.00000	24	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,494.00000	2,331	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		45.00000	48	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,566.00000	1,419	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		116.00000	136	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		138.00000	118	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,688.00000	2,835	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		44.00000	38	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,595.00000	4,755	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		20.00000	18	30.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,571.00000	6,735	30.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		10.00000	8	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,560.00000	8,725	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,373.00000	3,209	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		24.00000	26	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,480.00000	1,335	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		131.00000	152	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		129.00000	110	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,780.00000	2,927	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		42.00000	36	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,693.00000	4,853	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		9.00000	8	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,659.00000	8,825	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,446.00000	2,282	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		46.00000	49	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,523.00000	1,377	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		123.00000	144	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		43.00000	37	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,644.00000	4,804	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		20.00000	18	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,620.00000	6,785	31.02	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	21.80	Call			9.00000	8	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,610.00000	8,775	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,668.00000	3,503	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			18.00000	20	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,689.00000	2,525	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			39.00000	42	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,742.00000	1,591	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			92.00000	108	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			961.00000	854	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			311.00000	371	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			156.00000	134	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,507.00000	2,651	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			49.00000	41	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,399.00000	4,558	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			22.00000	20	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,372.00000	6,537	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			11.00000	9	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,361.00000	8,526	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,767.00000	3,601	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			17.00000	18	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,787.00000	2,622	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			37.00000	39	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,831.00000	1,679	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			82.00000	96	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,023.00000	911	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			273.00000	328	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			167.00000	144	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,417.00000	2,561	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			51.00000	43	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,301.00000	4,460	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			23.00000	20	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,273.00000	6,437	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			12.00000	10	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,262.00000	8,427	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			0.00000	3,996	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			0.00000	13	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			0.00000	3,013	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			0.00000	30	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	2,042	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			0.00000	59	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	1,172	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			0.00000	189	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			0.00000	187	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			0.00000	2,204	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			0.00000	52	26.02	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	17.05	Put			0.00000	4,069	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	23	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			0.00000	6,040	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	13	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			0.00000	8,030	33.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.25250		13.41860		18.92	0.00	0	57.00
£ / R On 15/03/2010 Currency Future	13.40	Call			823.00000	749	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			804.00000	897	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			732.00000	666	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			963.00000	1,063	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			683.00000	621	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,064.00000	1,168	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			652.00000	593	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,133.00000	1,241	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			609.00000	554	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,240.00000	1,351	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			637.00000	580	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,169.00000	1,277	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			667.00000	607	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,098.00000	1,204	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			698.00000	635	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,030.00000	1,133	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			767.00000	698	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			898.00000	995	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			749.00000	682	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			930.00000	1,029	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			804.00000	731	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			835.00000	929	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			864.00000	786	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			746.00000	833	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			715.00000	650	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			996.00000	1,098	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			785.00000	714	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			866.00000	962	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,951.00000	3,787	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			33.00000	34	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,977.00000	2,814	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			58.00000	61	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,031.00000	1,886	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			113.00000	133	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,277.00000	1,168	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			358.00000	416	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			499.00000	455	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,581.00000	1,702	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			332.00000	301	23.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.50	Put			2,413.00000	2,548	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			220.00000	200	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,302.00000	3,447	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			151.00000	135	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,233.00000	4,383	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,853.00000	3,689	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			35.00000	36	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,880.00000	2,718	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			61.00000	65	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,947.00000	1,804	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			129.00000	152	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,217.00000	1,112	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			398.00000	460	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			478.00000	436	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,660.00000	1,783	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			318.00000	288	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,499.00000	2,636	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			212.00000	192	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,393.00000	3,540	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			145.00000	129	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,326.00000	4,477	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,755.00000	3,591	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			37.00000	39	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,784.00000	2,621	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			65.00000	69	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,865.00000	1,724	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			146.00000	172	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,160.00000	1,059	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			441.00000	506	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			459.00000	418	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,740.00000	1,865	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			305.00000	276	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,586.00000	2,724	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			204.00000	185	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,485.00000	3,633	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			139.00000	124	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,420.00000	4,571	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,657.00000	3,493	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			39.00000	41	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,688.00000	2,525	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			69.00000	73	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,784.00000	1,646	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			165.00000	194	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,105.00000	1,007	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			486.00000	555	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.80	Call			440.00000	401	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,821.00000	1,948	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			292.00000	265	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,674.00000	2,812	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			196.00000	178	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,578.00000	3,726	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			133.00000	118	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,514.00000	4,666	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,511.00000	3,347	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			42.00000	45	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,544.00000	2,382	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			75.00000	80	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,666.00000	1,533	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			198.00000	230	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,027.00000	935	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			558.00000	632	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			414.00000	377	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,945.00000	2,075	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			275.00000	249	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,806.00000	2,946	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			186.00000	169	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,717.00000	3,866	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			125.00000	111	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,656.00000	4,808	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,609.00000	3,445	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			40.00000	42	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,640.00000	2,478	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			71.00000	75	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,744.00000	1,608	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			176.00000	205	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,078.00000	983	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			510.00000	580	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			431.00000	393	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,862.00000	1,990	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			286.00000	259	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,718.00000	2,857	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			193.00000	175	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,624.00000	3,772	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			130.00000	116	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,561.00000	4,713	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,902.00000	3,738	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			34.00000	35	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,928.00000	2,766	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			60.00000	63	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,989.00000	1,845	17.14	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	11.55	Put		120.00000	142	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,247.00000	1,140	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		378.00000	437	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		489.00000	445	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,620.00000	1,743	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		325.00000	294	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,456.00000	2,592	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		216.00000	196	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,347.00000	3,494	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		148.00000	132	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,279.00000	4,430	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,706.00000	3,542	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		38.00000	40	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,736.00000	2,573	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		67.00000	71	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,824.00000	1,685	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		156.00000	182	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,132.00000	1,033	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		463.00000	530	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		449.00000	409	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,781.00000	1,907	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		298.00000	270	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,630.00000	2,768	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		200.00000	182	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,532.00000	3,679	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		136.00000	121	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,467.00000	4,618	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,804.00000	3,640	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		36.00000	38	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,832.00000	2,669	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		63.00000	67	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,906.00000	1,764	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		137.00000	162	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,188.00000	1,085	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		419.00000	483	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		468.00000	427	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,700.00000	1,824	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		311.00000	282	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,543.00000	2,680	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		208.00000	189	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,439.00000	3,586	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		142.00000	126	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,373.00000	4,524	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,560.00000	3,396	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		41.00000	43	22.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.90	Call			2,592.00000	2,430	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			73.00000	77	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,705.00000	1,570	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			187.00000	217	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,052.00000	958	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			534.00000	606	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			422.00000	385	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,904.00000	2,032	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			280.00000	254	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,762.00000	2,902	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			189.00000	172	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,671.00000	3,819	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			127.00000	113	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,609.00000	4,761	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			715.00000	650	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			996.00000	1,098	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,145.00000	3,983	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			27.00000	30	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,170.00000	3,007	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			52.00000	55	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,211.00000	2,054	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			92.00000	102	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,408.00000	1,288	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			290.00000	335	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			545.00000	496	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,426.00000	1,543	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			360.00000	328	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,241.00000	2,375	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			238.00000	216	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,120.00000	3,264	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			164.00000	148	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,045.00000	4,196	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			71.00000	62	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,953.00000	6,110	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			29.00000	26	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,911.00000	8,074	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,000.00000	3,836	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			32.00000	33	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,025.00000	2,862	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			56.00000	60	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,074.00000	1,927	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			105.00000	125	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,308.00000	1,197	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			339.00000	395	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			339.00000	307	23.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.45	Put		2,370.00000	2,505	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		155.00000	138	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,186.00000	4,336	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		67.00000	58	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,098.00000	6,256	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		27.00000	24	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,059.00000	8,222	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		64.00000	56	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,195.00000	6,353	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		26.00000	23	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,157.00000	8,320	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		63.00000	54	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,244.00000	6,402	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		25.00000	22	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,207.00000	8,370	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		58.00000	51	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,390.00000	6,548	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		23.00000	21	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,355.00000	8,518	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		56.00000	49	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,487.00000	6,646	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		22.00000	19	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,454.00000	8,617	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		55.00000	48	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,536.00000	6,695	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		22.00000	19	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,503.00000	8,666	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		53.00000	47	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,585.00000	6,744	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		21.00000	18	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,552.00000	8,716	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,413.00000	3,250	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		45.00000	47	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,448.00000	2,287	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		80.00000	84	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,590.00000	1,459	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		222.00000	257	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		978.00000	889	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		609.00000	687	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		264.00000	239	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,895.00000	3,036	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		119.00000	106	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,751.00000	4,903	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		51.00000	45	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,682.00000	6,842	27.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.05	Call			20.00000	17	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,651.00000	8,815	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			57.00000	50	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,439.00000	6,597	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			23.00000	20	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,404.00000	8,568	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			61.00000	53	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,293.00000	6,451	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			25.00000	22	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,256.00000	8,419	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			4,049.00000	3,885	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			31.00000	32	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			3,073.00000	2,911	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			55.00000	58	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			2,117.00000	1,969	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			98.00000	117	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,339.00000	1,227	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			320.00000	374	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			346.00000	314	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,328.00000	2,461	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			158.00000	141	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,139.00000	4,289	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			69.00000	59	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,050.00000	6,207	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			28.00000	25	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,010.00000	8,172	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			0.00000	4,032	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			0.00000	30	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			0.00000	3,056	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			0.00000	53	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			0.00000	2,097	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			0.00000	95	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			0.00000	1,319	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			0.00000	316	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			0.00000	805	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			0.00000	802	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			0.00000	335	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			0.00000	2,333	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			0.00000	151	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			0.00000	4,149	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			0.00000	64	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			0.00000	6,061	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			0.00000	27	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			0.00000	8,024	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.46440		13.63050		19.01	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	13.65	Call			973.00000	899	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			992.00000	1,085	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			884.00000	818	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,154.00000	1,253	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			836.00000	773	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,255.00000	1,358	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			820.00000	758	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,290.00000	1,394	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,073.00000	992	18.93	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put			842.00000	927	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			776.00000	718	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,396.00000	1,503	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			265.00000	244	25.00	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,134.00000	4,280	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			762.00000	705	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,431.00000	1,540	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			790.00000	731	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,360.00000	1,467	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			805.00000	745	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,325.00000	1,430	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			868.00000	802	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,187.00000	1,288	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			936.00000	866	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,055.00000	1,151	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			918.00000	849	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,088.00000	1,185	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			1,011.00000	935	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			931.00000	1,021	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			868.00000	802	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,187.00000	1,288	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			851.00000	787	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,221.00000	1,323	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			884.00000	818	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,154.00000	1,253	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			954.00000	882	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,024.00000	1,118	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			901.00000	833	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,121.00000	1,219	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			954.00000	882	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,024.00000	1,118	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,031.00000	953	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			901.00000	989	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,052.00000	972	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			871.00000	958	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,138.00000	1,053	18.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.25	Put		757.00000	838	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,094.00000	1,011	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		813.00000	897	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		684.00000	633	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,653.00000	1,768	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		748.00000	692	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,468.00000	1,578	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,643.00000	1,518	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		363.00000	404	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,333.00000	1,236	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		553.00000	622	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		530.00000	492	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,250.00000	2,377	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		380.00000	350	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,099.00000	3,235	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		277.00000	256	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,996.00000	4,141	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		204.00000	187	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,923.00000	5,073	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,678.00000	1,552	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		347.00000	388	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,360.00000	1,262	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		530.00000	597	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,116.00000	1,032	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		785.00000	867	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		539.00000	500	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,208.00000	2,335	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		386.00000	355	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,055.00000	3,191	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		281.00000	260	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,951.00000	4,095	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		207.00000	190	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,876.00000	5,026	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,041.00000	4,878	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		11.00000	13	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,588.00000	3,424	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		58.00000	60	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,210.00000	2,068	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		180.00000	204	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,207.00000	1,118	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		677.00000	754	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		413.00000	380	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,882.00000	3,016	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		257.00000	237	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,227.00000	4,372	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.10	Call			164.00000	151	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,633.00000	5,786	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			104.00000	94	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,073.00000	7,229	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,485.00000	5,321	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	6	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,028.00000	3,864	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			48.00000	49	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,600.00000	2,449	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			119.00000	134	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,443.00000	1,340	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			463.00000	526	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			482.00000	444	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,502.00000	2,629	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			294.00000	271	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,814.00000	3,957	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			186.00000	171	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,206.00000	5,357	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			120.00000	108	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,639.00000	6,794	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,733.00000	5,568	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	4	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,265.00000	4,107	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			35.00000	43	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,824.00000	2,671	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			93.00000	107	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,609.00000	1,485	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			378.00000	421	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			522.00000	484	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,291.00000	2,420	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			318.00000	293	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,587.00000	3,729	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			201.00000	184	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,970.00000	5,120	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			130.00000	118	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,399.00000	6,553	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,170.00000	4,011	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	46	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,198.00000	3,037	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			68.00000	73	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,295.00000	2,148	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			164.00000	184	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,541.00000	1,424	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			411.00000	459	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			709.00000	656	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 14/06/2010 Currency Future	14.50	Put			1,578.00000	1,691	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			505.00000	468	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,375.00000	2,504	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			361.00000	333	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,231.00000	3,368	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,296.00000	3,132	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			65.00000	68	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,381.00000	2,231	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			150.00000	167	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			735.00000	680	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,504.00000	1,615	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			373.00000	344	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,143.00000	3,279	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			273.00000	252	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,042.00000	4,188	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,313.00000	4,154	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			32.00000	40	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,344.00000	3,181	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			64.00000	66	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,424.00000	2,274	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			144.00000	160	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			261.00000	240	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,181.00000	4,326	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			649.00000	601	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,768.00000	1,886	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			466.00000	428	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,585.00000	2,714	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			333.00000	307	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,453.00000	3,593	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			246.00000	225	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,365.00000	4,511	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			595.00000	551	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,965.00000	2,087	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			427.00000	393	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,797.00000	2,929	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			308.00000	284	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,678.00000	3,820	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			227.00000	208	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,596.00000	4,744	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,930.00000	3,766	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			50.00000	52	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,961.00000	2,807	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			80.00000	93	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,089.00000	1,951	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			208.00000	236	17.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.75	Call			1,387.00000	1,287	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			507.00000	573	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			548.00000	508	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,167.00000	2,293	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			392.00000	361	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,012.00000	3,147	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			285.00000	263	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,905.00000	4,049	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			210.00000	193	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,830.00000	4,979	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,784.00000	3,619	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			53.00000	55	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,972.00000	1,837	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			241.00000	273	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,307.00000	1,212	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			577.00000	647	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,735.00000	3,571	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			54.00000	56	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,778.00000	2,626	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			98.00000	112	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,934.00000	1,800	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			253.00000	285	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,282.00000	1,187	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			601.00000	673	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			514.00000	476	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,333.00000	2,462	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			367.00000	338	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,187.00000	3,324	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			269.00000	248	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,088.00000	4,234	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			198.00000	182	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,017.00000	5,167	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,637.00000	3,473	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			56.00000	59	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,689.00000	2,537	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			108.00000	123	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,858.00000	1,727	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			278.00000	313	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,232.00000	1,141	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			651.00000	726	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			497.00000	460	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,417.00000	2,545	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			355.00000	327	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,275.00000	3,413	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			192.00000	176	26.04	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	18.55	Put		5,112.00000	5,262	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,539.00000	3,375	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		59.00000	61	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,785.00000	1,656	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		305.00000	341	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,184.00000	1,096	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		703.00000	781	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		344.00000	317	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,364.00000	3,503	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		254.00000	233	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,273.00000	4,418	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,832.00000	3,668	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		52.00000	54	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,869.00000	2,716	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		89.00000	102	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,010.00000	1,874	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		230.00000	260	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,979.00000	3,815	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		49.00000	50	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,007.00000	2,853	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	88	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,128.00000	1,989	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		198.00000	225	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,415.00000	1,313	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		485.00000	549	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		557.00000	516	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,126.00000	2,252	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		399.00000	367	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,968.00000	3,103	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		290.00000	267	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,859.00000	4,003	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		213.00000	196	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,783.00000	4,932	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,007.00000	2,853	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	88	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,128.00000	1,989	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		198.00000	225	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,415.00000	1,313	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		485.00000	549	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		557.00000	516	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,126.00000	2,252	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,686.00000	3,522	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		55.00000	57	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,733.00000	2,582	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		103.00000	117	17.91	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 14/06/2010 Currency Future	12.00	Call		1,896.00000	1,763	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		265.00000	299	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,256.00000	1,164	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		626.00000	699	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		195.00000	179	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,064.00000	5,215	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,644.00000	2,493	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		113.00000	128	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,822.00000	1,691	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		291.00000	327	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		490.00000	452	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,459.00000	2,587	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		350.00000	322	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,319.00000	3,458	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		189.00000	174	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,159.00000	5,309	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,123.00000	3,962	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		42.00000	47	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,150.00000	2,991	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		69.00000	77	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,252.00000	2,108	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		172.00000	193	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,508.00000	1,395	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		428.00000	481	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		585.00000	542	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,005.00000	2,128	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		420.00000	386	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,839.00000	2,972	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		303.00000	280	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,723.00000	3,865	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		223.00000	205	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,643.00000	4,791	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		145.00000	132	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,064.00000	6,218	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		78.00000	69	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,997.00000	8,155	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,053.00000	2,899	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		72.00000	84	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,168.00000	2,028	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		188.00000	214	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		141.00000	128	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,160.00000	6,314	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		75.00000	66	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,095.00000	8,252	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		136.00000	124	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.75	Put		6,256.00000	6,409	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		72.00000	64	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,192.00000	8,349	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,881.00000	3,717	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		51.00000	53	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,915.00000	2,762	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		84.00000	97	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,049.00000	1,912	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		219.00000	248	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		458.00000	421	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,627.00000	2,757	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		242.00000	222	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,411.00000	4,558	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		134.00000	122	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,304.00000	6,457	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		71.00000	62	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,240.00000	8,398	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,778.00000	2,626	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		98.00000	112	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,934.00000	1,800	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		253.00000	285	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,282.00000	1,187	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		601.00000	673	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		434.00000	400	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,754.00000	2,885	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		231.00000	212	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,550.00000	4,697	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		128.00000	116	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,447.00000	6,601	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		67.00000	59	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,386.00000	8,544	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		434.00000	400	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,754.00000	2,885	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		126.00000	114	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,495.00000	6,650	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		65.00000	57	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,435.00000	8,593	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		406.00000	374	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,925.00000	3,059	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		217.00000	199	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,736.00000	4,885	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		62.00000	54	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,581.00000	8,740	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,491.00000	3,327	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		60.00000	62	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.20	Call			2,555.00000	2,405	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			125.00000	140	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,749.00000	1,621	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			318.00000	356	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,161.00000	1,074	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			730.00000	810	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			118.00000	107	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,687.00000	6,842	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			60.00000	53	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,630.00000	8,788	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,393.00000	3,230	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			63.00000	65	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,468.00000	2,317	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			137.00000	153	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			114.00000	103	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,784.00000	6,939	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			58.00000	51	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,727.00000	8,886	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,442.00000	3,278	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			61.00000	64	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,511.00000	2,361	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			131.00000	147	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,713.00000	1,586	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			333.00000	372	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			116.00000	105	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,735.00000	6,891	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			59.00000	52	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,679.00000	8,837	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			220.00000	202	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,690.00000	4,838	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			122.00000	110	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,591.00000	6,746	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			63.00000	55	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,532.00000	8,691	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			442.00000	407	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,711.00000	2,842	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			234.00000	215	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,504.00000	4,651	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			68.00000	60	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,338.00000	8,495	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			0.00000	4,060	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			0.00000	45	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			0.00000	3,084	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			0.00000	69	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			0.00000	2,189	17.37	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 14/06/2010 Currency Future	11.45	Put			0.00000	174	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			0.00000	1,452	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			0.00000	438	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			0.00000	137	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			0.00000	6,122	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			0.00000	72	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			0.00000	8,058	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.07520		11.21620		17.58	2,082,137.60	188	21,900.00
€ / R On 14/09/2009 Currency Future	11.20	Call			312.00000	251	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			296.00000	376	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			236.00000	188	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			420.00000	513	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			190.00000	151	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			524.00000	626	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			165.00000	130	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			599.00000	705	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			165.00000	130	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			599.00000	705	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			153.00000	121	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			637.00000	746	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			177.00000	140	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			561.00000	665	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			204.00000	162	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			488.00000	587	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			272.00000	217	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			355.00000	442	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			291.00000	234	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			325.00000	408	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			50.00000	40	22.81	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,334.00000	1,464	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			338.00000	270	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			272.00000	345	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			365.00000	290	17.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			249.00000	315	17.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			423.00000	337	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			207.00000	262	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			253.00000	202	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			387.00000	477	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			220.00000	175	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			453.00000	549	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			220.00000	175	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			453.00000	549	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			253.00000	202	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			387.00000	477	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.80	Call		133.00000	105	20.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		717.00000	830	20.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		124.00000	97	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		757.00000	872	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		143.00000	113	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		676.00000	787	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		115.00000	91	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		799.00000	916	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		100.00000	79	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		884.00000	1,003	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		107.00000	84	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		841.00000	959	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		93.00000	73	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		927.00000	1,048	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		87.00000	68	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		970.00000	1,093	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		57.00000	45	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,241.00000	1,370	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		66.00000	52	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,149.00000	1,277	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		70.00000	55	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,104.00000	1,230	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		53.00000	42	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,287.00000	1,417	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		44.00000	35	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,428.00000	1,560	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		41.00000	33	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,475.00000	1,607	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		34.00000	27	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,618.00000	1,752	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		26.00000	21	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,810.00000	1,946	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		21.00000	16	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,005.00000	2,141	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		22.00000	17	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,956.00000	2,092	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		22.00000	17	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,956.00000	2,092	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		14.00000	11	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,298.00000	2,436	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		13.00000	10	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,347.00000	2,485	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		15.00000	12	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,249.00000	2,387	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		16.00000	13	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put			2,200.00000	2,337	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	13	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,151.00000	2,288	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	13	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,151.00000	2,288	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			19.00000	15	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,053.00000	2,190	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			11.00000	9	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,495.00000	2,633	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			9.00000	7	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,643.00000	2,782	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			9.00000	7	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,692.00000	2,832	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			12.00000	10	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,396.00000	2,535	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			18.00000	14	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,102.00000	2,239	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			18.00000	14	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,102.00000	2,239	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			16.00000	13	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,200.00000	2,337	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			25.00000	20	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,859.00000	1,995	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			10.00000	8	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,544.00000	2,683	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			12.00000	9	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,445.00000	2,584	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			9.00000	7	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,692.00000	2,832	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			8.00000	6	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,742.00000	2,881	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			8.00000	6	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,791.00000	2,931	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	5	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,891.00000	3,030	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	8	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,594.00000	2,732	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			23.00000	19	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,907.00000	2,043	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			6.00000	5	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,990.00000	3,130	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			3.00000	2	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,637.00000	3,777	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	8	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,594.00000	2,732	26.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	5	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,891.00000	3,030	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		5.00000	4	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,089.00000	3,229	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	4	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,189.00000	3,329	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		4.00000	3	28.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,288.00000	3,428	28.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		4.00000	3	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,388.00000	3,528	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		12.00000	10	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,396.00000	2,535	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		5.00000	4	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,089.00000	3,229	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	4	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,189.00000	3,329	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		38.00000	31	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,522.00000	1,655	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		34.00000	27	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,618.00000	1,752	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		30.00000	24	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,714.00000	1,849	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		13.00000	10	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,347.00000	2,485	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		7.00000	6	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,841.00000	2,981	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		6.00000	5	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,940.00000	3,080	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		6.00000	5	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,040.00000	3,179	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		23.00000	19	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,907.00000	2,043	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		30.00000	24	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,714.00000	1,849	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		32.00000	25	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,666.00000	1,800	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		28.00000	22	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,762.00000	1,897	24.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		9.00000	7	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,643.00000	2,782	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		25.00000	20	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,859.00000	1,995	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	9	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,445.00000	2,584	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		36.00000	29	23.71	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	12.75	Put		1,570.00000	1,703	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		44.00000	35	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,428.00000	1,560	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		61.00000	48	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,195.00000	1,323	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		47.00000	37	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,381.00000	1,512	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		81.00000	64	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,015.00000	1,138	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		61.00000	48	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,195.00000	1,323	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		32.00000	25	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,666.00000	1,800	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		87.00000	68	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		970.00000	1,093	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		75.00000	59	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,059.00000	1,184	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		81.00000	64	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,015.00000	1,138	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		41.00000	33	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,475.00000	1,607	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,816.00000	4,675	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,316.00000	3,175	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,824.00000	1,685	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		8.00000	10	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		487.00000	394	17.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		170.00000	219	17.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	1	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,185.00000	4,326	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,684.00000	5,825	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,184.00000	7,325	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,116.00000	4,975	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,616.00000	3,475	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,120.00000	1,981	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		4.00000	6	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		704.00000	594	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		88.00000	119	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		2.00000	2	30.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,886.00000	4,027	30.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,384.00000	5,525	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,884.00000	7,025	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,266.00000	5,125	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,766.00000	3,625	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,268.00000	2,129	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	3	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			826.00000	709	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			60.00000	84	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	2	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,737.00000	3,877	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	28.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,234.00000	5,375	28.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,734.00000	6,875	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			236.00000	188	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			420.00000	513	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			115.00000	91	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			799.00000	916	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			177.00000	140	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			561.00000	665	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			338.00000	270	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			272.00000	345	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			124.00000	97	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			757.00000	872	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			394.00000	311	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			228.00000	286	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			454.00000	365	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			188.00000	240	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			590.00000	488	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			124.00000	163	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			520.00000	424	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			154.00000	199	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			627.00000	522	17.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			111.00000	147	17.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			555.00000	456	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			138.00000	181	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,216.00000	4,075	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,216.00000	3,075	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,219.00000	2,080	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	4	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,237.00000	1,102	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			21.00000	26	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	2	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,786.00000	3,927	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,784.00000	5,925	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,784.00000	7,925	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,066.00000	3,925	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,066.00000	2,925	20.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	20.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,071.00000	1,932	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			5.00000	7	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,094.00000	964	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			27.00000	38	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	2	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,936.00000	4,076	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,934.00000	6,075	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,934.00000	8,075	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,966.00000	3,825	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,966.00000	2,825	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,973.00000	1,833	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			7.00000	8	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,001.00000	876	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			35.00000	50	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			2.00000	1	30.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,036.00000	4,176	30.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,034.00000	6,175	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,034.00000	8,175	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,916.00000	3,775	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,916.00000	2,775	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,923.00000	1,783	23.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			7.00000	8	23.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			956.00000	833	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			40.00000	58	18.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.30	Call		2.00000	1	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,086.00000	4,226	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,084.00000	6,225	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,084.00000	8,225	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,716.00000	3,575	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,716.00000	2,575	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,726.00000	1,587	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		10.00000	11	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		785.00000	670	18.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		69.00000	94	18.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		1.00000	1	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,285.00000	4,426	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		0.00000	0	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,284.00000	6,425	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,284.00000	8,425	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,666.00000	3,525	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,666.00000	2,526	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	0	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,677.00000	1,538	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		10.00000	12	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		744.00000	631	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		78.00000	106	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		1.00000	1	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,335.00000	4,475	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,334.00000	6,475	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,334.00000	8,475	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,616.00000	2,476	22.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		0.00000	0	22.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,627.00000	1,489	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		11.00000	13	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		1.00000	1	29.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,385.00000	4,525	29.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	0	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,384.00000	6,525	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,384.00000	8,525	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,516.00000	3,375	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 14/09/2009 Currency Future	7.70	Put		0.00000	0	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,517.00000	2,376	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	1	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,529.00000	1,391	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		13.00000	16	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		1.00000	0	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,485.00000	4,625	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		0.00000	0	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,484.00000	6,625	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,484.00000	8,625	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,566.00000	3,425	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,566.00000	2,426	22.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	1	22.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,578.00000	1,440	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		12.00000	15	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		665.00000	558	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		99.00000	132	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		1.00000	1	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,435.00000	4,575	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,434.00000	6,575	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,434.00000	8,575	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,816.00000	3,675	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,816.00000	2,675	21.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	21.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		869.00000	749	18.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		53.00000	74	18.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		0.00000	0	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,184.00000	6,325	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,184.00000	8,325	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,016.00000	3,875	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,016.00000	2,875	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,022.00000	1,882	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		6.00000	7	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,046.00000	919	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		30.00000	44	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		2.00000	1	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,986.00000	4,126	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,984.00000	6,125	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			7,984.00000	8,125	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			0.00000	4,025	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			0.00000	3,025	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	2,031	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	6	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	1,054	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	29	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	2	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			0.00000	3,977	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			0.00000	5,975	27.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			0.00000	7,975	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.26760		11.40810		18.31	0.00	0	11,764.00
€ / R On 14/12/2009 Currency Future	11.40	Call			526.00000	470	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			518.00000	603	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			391.00000	350	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			783.00000	882	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			406.00000	363	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			748.00000	845	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			377.00000	337	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			819.00000	920	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			294.00000	263	21.09	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,086.00000	1,196	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			49.00000	41	24.91	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,241.00000	3,374	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			364.00000	325	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			856.00000	958	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			421.00000	376	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			713.00000	809	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			488.00000	436	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			580.00000	669	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			570.00000	507	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			462.00000	540	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			618.00000	549	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			410.00000	481	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			470.00000	420	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			612.00000	703	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			453.00000	405	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			645.00000	737	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.65	Call			437.00000	390	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			679.00000	773	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			339.00000	303	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			930.00000	1,035	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			327.00000	292	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			969.00000	1,075	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			315.00000	282	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,007.00000	1,115	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			351.00000	314	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			893.00000	996	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			305.00000	273	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,046.00000	1,155	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			284.00000	255	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,126.00000	1,237	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			232.00000	209	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,374.00000	1,491	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			248.00000	223	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,290.00000	1,405	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			257.00000	230	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,248.00000	1,362	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			218.00000	196	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,460.00000	1,578	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			211.00000	190	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,503.00000	1,622	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			204.00000	184	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,546.00000	1,666	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			198.00000	178	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,590.00000	1,710	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			175.00000	158	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,767.00000	1,890	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			156.00000	141	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,948.00000	2,073	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			139.00000	120	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,131.00000	2,253	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			147.00000	131	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,039.00000	2,163	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			143.00000	126	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,085.00000	2,208	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			143.00000	126	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,085.00000	2,208	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			112.00000	97	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,354.00000	2,479	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			108.00000	93	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,400.00000	2,525	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			117.00000	101	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,309.00000	2,433	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		123.00000	106	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,264.00000	2,388	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		128.00000	110	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,220.00000	2,343	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		123.00000	106	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,264.00000	2,388	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		134.00000	115	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,175.00000	2,298	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		94.00000	81	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,536.00000	2,663	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		152.00000	137	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,993.00000	2,119	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		39.00000	33	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,481.00000	3,615	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		103.00000	89	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,445.00000	2,571	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		87.00000	74	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,628.00000	2,757	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		79.00000	68	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,721.00000	2,850	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		73.00000	62	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,814.00000	2,945	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		66.00000	57	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,908.00000	3,039	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		147.00000	131	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,039.00000	2,163	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		139.00000	120	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,131.00000	2,253	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		99.00000	85	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,491.00000	2,617	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		90.00000	78	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,582.00000	2,710	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		83.00000	71	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,675.00000	2,803	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		170.00000	153	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,812.00000	1,936	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		160.00000	145	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,902.00000	2,027	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		112.00000	97	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,354.00000	2,479	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		160.00000	145	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,902.00000	2,027	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		94.00000	81	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,536.00000	2,663	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			165.00000	149	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,857.00000	1,981	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			99.00000	85	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,491.00000	2,617	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			90.00000	78	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,582.00000	2,710	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			76.00000	65	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,768.00000	2,897	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			79.00000	68	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,721.00000	2,850	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			181.00000	163	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,722.00000	1,845	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			186.00000	168	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,678.00000	1,800	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			165.00000	149	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,857.00000	1,981	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			117.00000	101	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,309.00000	2,433	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			186.00000	168	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,678.00000	1,800	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			192.00000	173	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,634.00000	1,755	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			170.00000	153	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,812.00000	1,936	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			240.00000	215	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,332.00000	1,448	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			225.00000	202	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,417.00000	1,534	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			265.00000	238	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,207.00000	1,320	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			218.00000	196	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,460.00000	1,578	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			275.00000	246	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,166.00000	1,278	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			257.00000	230	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,248.00000	1,362	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			225.00000	202	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,417.00000	1,534	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			940.00000	846	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			182.00000	228	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			643.00000	572	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			385.00000	454	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			46.00000	40	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,288.00000	3,422	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,083.00000	980	16.85	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	10.45	Put			125.00000	162	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			751.00000	671	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			293.00000	353	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			507.00000	453	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			549.00000	635	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			42.00000	36	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,384.00000	3,519	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,894.00000	1,761	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			36.00000	43	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			695.00000	620	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			337.00000	402	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			22.00000	19	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,164.00000	4,302	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			10.00000	9	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,652.00000	5,792	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			4.00000	4	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,146.00000	7,286	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,183.00000	2,046	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			24.00000	28	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			874.00000	784	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			215.00000	266	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			27.00000	23	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,869.00000	4,005	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			12.00000	11	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,354.00000	5,493	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			5.00000	5	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,847.00000	6,987	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			294.00000	263	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,086.00000	1,196	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,328.00000	2,191	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			20.00000	24	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			975.00000	878	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			166.00000	210	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			31.00000	26	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,723.00000	3,859	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			13.00000	11	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,205.00000	5,344	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			6.00000	5	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,698.00000	6,837	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,610.00000	3,470	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			2.00000	3	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,622.00000	2,484	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			14.00000	16	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,659.00000	1,528	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			51.00000	61	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.80	Call			842.00000	754	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			234.00000	287	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			41.00000	35	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,433.00000	3,567	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			19.00000	17	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,411.00000	4,549	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,710.00000	3,570	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			2.00000	2	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,720.00000	2,582	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			12.00000	14	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,753.00000	1,621	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			45.00000	53	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			906.00000	814	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			198.00000	247	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			44.00000	38	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,336.00000	3,470	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			20.00000	18	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,312.00000	4,450	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,760.00000	3,620	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			2.00000	2	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,770.00000	2,631	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			12.00000	13	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,800.00000	1,667	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			42.00000	49	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			20.00000	18	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,262.00000	4,401	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,511.00000	3,371	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			3.00000	4	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,524.00000	2,386	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			16.00000	18	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,567.00000	1,437	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			59.00000	69	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			780.00000	698	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			272.00000	330	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			37.00000	32	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,529.00000	3,664	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			18.00000	16	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,510.00000	4,648	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,412.00000	3,272	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	5	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,426.00000	2,288	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			18.00000	21	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,475.00000	1,347	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			67.00000	79	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			723.00000	645	17.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.00	Put			315.00000	377	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			34.00000	29	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,626.00000	3,761	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			17.00000	15	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,609.00000	4,748	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,313.00000	3,173	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			4.00000	6	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,385.00000	1,258	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			76.00000	90	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			669.00000	595	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			361.00000	428	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			16.00000	14	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,708.00000	4,847	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,362.00000	3,223	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	5	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,377.00000	2,240	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			19.00000	22	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,430.00000	1,302	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			72.00000	85	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			32.00000	28	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,674.00000	3,810	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			17.00000	15	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,658.00000	4,797	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,561.00000	3,421	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			2.00000	3	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,573.00000	2,435	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			15.00000	17	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,613.00000	1,482	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			55.00000	65	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			811.00000	726	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			253.00000	308	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			18.00000	16	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,460.00000	4,599	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,660.00000	3,520	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			2.00000	2	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,671.00000	2,533	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			13.00000	15	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,706.00000	1,574	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			48.00000	57	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			19.00000	17	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,361.00000	4,500	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,809.00000	3,669	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	2	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,819.00000	2,680	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			11.00000	13	21.81	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	9.60	Call			1,847.00000	1,714	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			39.00000	46	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			21.00000	19	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,213.00000	4,351	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,809.00000	3,669	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	2	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,909.00000	3,769	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			1.00000	1	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,918.00000	2,779	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			10.00000	11	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,942.00000	1,808	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			34.00000	40	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,046.00000	945	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			138.00000	177	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			53.00000	45	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,145.00000	3,278	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			22.00000	20	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,114.00000	4,252	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,109.00000	3,968	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,115.00000	2,976	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	9	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,134.00000	1,998	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			26.00000	31	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,208.00000	1,089	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			100.00000	122	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			64.00000	54	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,955.00000	3,087	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			26.00000	22	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,918.00000	4,055	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,209.00000	4,068	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	1	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,214.00000	3,075	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			6.00000	7	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,231.00000	2,094	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	27	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,295.00000	1,171	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			87.00000	103	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			69.00000	59	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,861.00000	2,992	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			28.00000	24	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,820.00000	3,956	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			10.00000	9	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,802.00000	5,941	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			3.00000	3	30.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.20	Put		7,795.00000	7,935	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		9.00000	8	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,901.00000	6,041	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,895.00000	8,035	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,009.00000	3,869	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	1	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,017.00000	2,877	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	10	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,037.00000	1,903	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		29.00000	35	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,121.00000	1,015	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		113.00000	148	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		24.00000	21	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,016.00000	4,153	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		9.00000	8	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,001.00000	6,140	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		3.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,995.00000	8,135	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		8.00000	7	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,100.00000	6,240	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,094.00000	8,235	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		8.00000	7	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,250.00000	6,389	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,244.00000	8,384	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		7.00000	6	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,349.00000	6,489	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,344.00000	8,484	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		7.00000	6	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,498.00000	6,638	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	1	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,494.00000	8,634	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		7.00000	6	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,449.00000	6,588	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,444.00000	8,584	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		8.00000	7	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,200.00000	6,339	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,194.00000	8,334	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		0.00000	4,018	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	1	23.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.25	Call		0.00000	3,026	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	8	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		0.00000	1,127	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		0.00000	110	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	527	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		0.00000	509	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		0.00000	9	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		0.00000	5,991	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	3	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		0.00000	7,985	30.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.45940	11.60000		18.62	343,782.00	30	1,116.00
€ / R On 15/03/2010 Currency Future	11.60	Call		686.00000	634	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		686.00000	774	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		615.00000	569	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		815.00000	909	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		568.00000	525	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		918.00000	1,016	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		538.00000	499	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		988.00000	1,089	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		525.00000	486	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,025.00000	1,126	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		553.00000	512	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		953.00000	1,052	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		599.00000	554	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		849.00000	944	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		649.00000	600	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		749.00000	841	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		649.00000	600	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		749.00000	841	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		727.00000	669	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		627.00000	710	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		794.00000	730	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		544.00000	620	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		583.00000	539	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		883.00000	980	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		632.00000	584	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		782.00000	875	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		511.00000	474	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,061.00000	1,164	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		498.00000	462	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,098.00000	1,202	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		486.00000	450	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,136.00000	1,241	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,366.00000	3,228	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		16.00000	19	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 15/03/2010 Currency Future	9.25	Call		2,387.00000	2,249	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		37.00000	40	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,487.00000	1,376	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		137.00000	167	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		842.00000	774	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		492.00000	565	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		304.00000	284	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,954.00000	2,074	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		190.00000	175	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,840.00000	2,965	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		119.00000	110	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,769.00000	3,900	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		64.00000	57	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,714.00000	4,847	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,416.00000	3,277	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	18	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,436.00000	2,298	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		36.00000	39	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,528.00000	1,415	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		128.00000	156	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		867.00000	797	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		467.00000	538	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		310.00000	290	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,910.00000	2,030	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		194.00000	179	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,794.00000	2,920	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		122.00000	112	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,722.00000	3,853	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		67.00000	59	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,667.00000	4,800	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,514.00000	3,375	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		14.00000	16	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,533.00000	2,395	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		33.00000	36	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,610.00000	1,495	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		110.00000	135	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		918.00000	845	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		418.00000	486	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		324.00000	302	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,824.00000	1,943	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		204.00000	188	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,704.00000	2,829	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		127.00000	117	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,627.00000	3,758	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		72.00000	63	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	16.10	Put		4,572.00000	4,704	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,563.00000	3,425	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		13.00000	15	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,582.00000	2,444	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		32.00000	35	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,652.00000	1,535	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		102.00000	126	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		945.00000	870	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		395.00000	461	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		331.00000	309	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,781.00000	1,900	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		209.00000	193	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,659.00000	2,783	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		130.00000	120	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,580.00000	3,711	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		74.00000	66	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,524.00000	4,656	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,465.00000	3,326	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		15.00000	17	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,484.00000	2,347	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		34.00000	37	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,568.00000	1,455	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		118.00000	145	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		892.00000	821	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		442.00000	512	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		317.00000	296	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,867.00000	1,987	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		199.00000	183	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,749.00000	2,874	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		124.00000	115	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,674.00000	3,805	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		69.00000	61	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,619.00000	4,752	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,711.00000	3,572	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		11.00000	13	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,729.00000	2,591	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		29.00000	31	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,780.00000	1,659	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		80.00000	100	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,030.00000	950	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		330.00000	390	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		355.00000	330	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,655.00000	1,771	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		226.00000	208	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,526.00000	2,648	24.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.90	Call			139.00000	128	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,439.00000	3,569	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			83.00000	73	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,383.00000	4,514	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,810.00000	3,671	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			10.00000	12	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,827.00000	2,689	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			27.00000	29	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,867.00000	1,745	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			67.00000	85	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,091.00000	1,006	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			291.00000	347	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			371.00000	346	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,571.00000	1,686	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			238.00000	219	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,438.00000	2,559	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			146.00000	134	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,346.00000	3,475	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			89.00000	79	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,289.00000	4,419	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,761.00000	3,622	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	12	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,778.00000	2,640	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			28.00000	30	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,823.00000	1,702	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			73.00000	92	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,060.00000	978	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			310.00000	368	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			363.00000	338	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,613.00000	1,728	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			232.00000	213	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,482.00000	2,604	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			143.00000	131	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,393.00000	3,522	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			86.00000	76	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,336.00000	4,467	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,613.00000	3,474	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			13.00000	14	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,631.00000	2,493	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			31.00000	34	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,694.00000	1,576	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			94.00000	117	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			973.00000	896	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			373.00000	437	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			339.00000	316	22.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.00	Put		1,739.00000	1,857	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		215.00000	198	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,615.00000	2,738	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		133.00000	123	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,533.00000	3,663	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		77.00000	68	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,477.00000	4,609	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,662.00000	3,523	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		12.00000	14	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,680.00000	2,542	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		30.00000	32	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,737.00000	1,617	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		87.00000	108	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,001.00000	923	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		351.00000	413	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		347.00000	323	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,697.00000	1,814	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		220.00000	203	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,570.00000	2,693	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		136.00000	126	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,486.00000	3,616	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		80.00000	71	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,430.00000	4,561	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,860.00000	3,720	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		10.00000	11	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,876.00000	2,738	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	28	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,912.00000	1,788	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		62.00000	79	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,122.00000	1,035	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		272.00000	326	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		380.00000	354	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,530.00000	1,644	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		244.00000	224	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,394.00000	2,515	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		149.00000	138	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,299.00000	3,428	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		92.00000	82	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,242.00000	4,372	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,909.00000	3,770	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		9.00000	10	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,925.00000	2,787	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	27	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,957.00000	1,832	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		57.00000	72	16.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.70	Call			1,154.00000	1,065	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			254.00000	306	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			389.00000	362	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,489.00000	1,603	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			250.00000	230	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,350.00000	2,471	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			153.00000	141	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,253.00000	3,381	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			95.00000	84	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,195.00000	4,325	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,107.00000	3,968	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			7.00000	8	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,121.00000	2,983	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			21.00000	24	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,144.00000	2,010	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			44.00000	51	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,294.00000	1,193	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			194.00000	233	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			428.00000	398	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,328.00000	1,439	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			274.00000	255	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,174.00000	2,295	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			168.00000	155	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,068.00000	3,195	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			107.00000	97	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,007.00000	4,138	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,255.00000	4,116	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			5.00000	6	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,268.00000	3,130	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			18.00000	21	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,289.00000	2,152	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			39.00000	43	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,408.00000	1,300	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			158.00000	191	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			462.00000	428	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,212.00000	1,319	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			291.00000	272	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,041.00000	2,163	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			181.00000	166	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,931.00000	3,057	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			114.00000	105	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,864.00000	3,996	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			28.00000	25	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,778.00000	5,915	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			13.00000	13	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.35	Put		7,763.00000	7,903	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		25.00000	22	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,925.00000	6,063	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		13.00000	12	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,913.00000	8,053	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,008.00000	3,869	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		8.00000	9	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,024.00000	2,885	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		24.00000	26	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,047.00000	1,920	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		47.00000	61	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,220.00000	1,128	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		220.00000	268	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		263.00000	242	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,263.00000	2,383	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		102.00000	91	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,102.00000	4,231	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		23.00000	21	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,023.00000	6,162	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		13.00000	11	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,013.00000	8,152	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		22.00000	21	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,122.00000	6,261	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		12.00000	11	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,112.00000	8,251	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,761.00000	3,622	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	12	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		21.00000	20	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,271.00000	6,410	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		11.00000	10	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,261.00000	8,400	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		20.00000	19	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,370.00000	6,510	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		10.00000	9	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,360.00000	8,500	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		19.00000	18	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,519.00000	6,659	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		9.00000	8	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,509.00000	8,649	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		20.00000	18	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,470.00000	6,609	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		9.00000	9	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,459.00000	8,599	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		21.00000	20	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,221.00000	6,361	26.23	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	19.80	Call			11.00000	10	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,211.00000	8,351	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			0.00000	4,017	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			0.00000	8	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			0.00000	3,032	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			0.00000	23	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			0.00000	2,056	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			0.00000	46	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			0.00000	1,226	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			0.00000	217	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			0.00000	688	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			0.00000	679	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			0.00000	262	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			0.00000	2,252	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	101	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			0.00000	4,091	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			0.00000	23	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			0.00000	6,013	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			0.00000	12	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			0.00000	8,003	28.59	0.00	0	0.00
AL12 On 06/08/2009 Index Future			316.25000		317.55200		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.63800		244.83100		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.80200		277.34800		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			310.38000		311.12500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			289.08500		289.79800		0.00	0.00	0	703.00
ALBI On 05/11/2009 Index Future			294.27200		294.99500		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			299.91900		300.59600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.28400		124.43100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.54200		126.69100		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.93100		129.08300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			290.92100		291.62000		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi			296.14700		296.85700		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			301.73850		302.46350		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			361.33800		361.41100		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			368.50800		368.58600		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
J153 On 31/08/2010 jSwap		7.83600	7.82800		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.89700	8.84400		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.50500	8.46500		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.75200	8.70500		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.01000	8.97400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.01400	8.96800		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.01700	8.97100		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		7.72900	7.60200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.26600	7.24200		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.30300	7.27700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.44800	7.49100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.72000	7.71100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.96900	7.99300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.76400	7.76000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.89100	7.88100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.09800	8.08200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.64200	8.60100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.74800	8.70200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.88300	8.83100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.94600	8.90000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.98600	8.94000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		9.04200	8.99500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod		7.88400	7.84500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		7.30700	7.31400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.49600	7.50400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		7.66300	7.66800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		7.62700	7.63200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/12/2009 jRod				7.79300	7.79900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				278.83000	279.61300		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				283.89600	284.69100		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future				289.25500	290.06700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				7.20200	7.18000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,630.00000	2,607	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,877.00000	2,854	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,235.00000	1,235	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			14.00000	14	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.51400	8.48700		7.75	381,136.57	2,959	6,435.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,035.00000	3,890	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			25.00000	25	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.60800	8.57800		7.75	367,402.87	2,959	2,959.00
R157 On 05/11/2009 Bond Future	7.50	Call			356.00000	330	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,078.00000	6,206	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.68200	8.65000		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,004.00000	958	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,555.00000	5,667	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.70700	8.67300		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,656.00000	2,576	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,480.00000	3,561	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future				8.99800	8.96000		16.57	864,076.94	7,544	7,054.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,786.00000	1,544	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			1,403.00000	1,525	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,427.00000	15,790	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future				9.04500	9.00600		16.11	879,627.53	7,544	7,544.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,042.00000	3,835	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,098.00000	4,261	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,958.00000	2,787	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,425.00000	5,623	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			525.00000	476	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,438.00000	13,757	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			294.00000	264	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,036.00000	16,374	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future				9.08700	9.04600		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,418.00000	2,292	15.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Put			10,258.00000	10,515	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.10900		9.06700		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,055.00000	5,847	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,679.00000	6,859	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.56200		8.53400		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,022.00000	2,902	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			31.00000	31	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.63300		8.60400		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			294.00000	273	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,930.00000	5,027	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.69600		8.66400		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			599.00000	570	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,281.00000	5,378	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.71900		8.68500		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,151.00000	2,088	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,847.00000	2,910	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.00200		8.98400		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,833.00000	1,736	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			381.00000	383	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.07400		9.05500		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			176.00000	165	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,019.00000	9,111	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.14200		9.12200		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,200.00000	1,166	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,184.00000	6,254	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.17600		9.15500		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,202.00000	3,145	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,998.00000	4,047	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.02100		8.99300		12.71	34,112.60	360	883.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,950.00000	1,802	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			428.00000	447	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.08500		9.05600		12.28	34,725.83	360	360.00
R204 On 05/11/2009 Bond Future	7.50	Call			190.00000	175	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,909.00000	10,064	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.14300		9.11200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,330.00000	1,275	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,753.00000	6,875	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.17600		9.14300		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,551.00000	3,455	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,359.00000	4,448	11.48	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			8.60400		8.56600		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,412.00000	2,280	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			31.00000	33	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,734.00000	5,868	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.68500		8.64500		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			226.00000	206	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,174.00000	4,288	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.76000		8.71600		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			461.00000	432	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,438.00000	4,548	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.79600		8.74800		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,038.00000	1,962	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,032.00000	2,100	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.13100		9.09200		14.07	52,837.87	600	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,580.00000	1,399	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			623.00000	679	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.19100		9.15100		13.63	53,788.87	600	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			165.00000	148	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,829.00000	11,051	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.24600		9.20500		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,313.00000	1,243	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,173.00000	7,343	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.28200		9.23900		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,113.00000	3,977	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,049.00000	4,161	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.19700		9.15900		14.87	10,223.63	120	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,364.00000	1,195	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			799.00000	867	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.24400		9.20400		15.02	10,009.02	120	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			258.00000	233	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,878.00000	10,098	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.31000		9.27100		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,676.00000	1,596	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,518.00000	6,673	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.39400		9.35500		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,898.00000	3,776	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,524.00000	4,633	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.58500		8.52600		20.28	235,720.60	3,023	1,573.00
R209 On 06/08/2009 Bond Future	8.75	Call			2,452.00000	2,072	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			606.00000	719	20.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.00	Call			129.00000	79	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,769.00000	5,212	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.61200		8.55100		20.64	230,442.93	3,023	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,676.00000	9,230	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			644.00000	705	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			340.00000	290	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,611.00000	13,068	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			176.00000	147	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,163.00000	15,641	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.63500		8.57200		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,339.00000	1,218	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,174.00000	11,575	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,659.00000	11,218	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,152.00000	1,231	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.64100		8.57700		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,103.00000	4,826	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,747.00000	5,997	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			287.17000		287.86100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			292.38700		293.08900		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			297.90700		298.62300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.33430		6.40320		17.21	126,686,000.00	20,000	198,909.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			171.00000	140	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			167.00000	206	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			133.00000	108	18.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			229.00000	274	18.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			117.00000	95	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			264.00000	311	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			103.00000	84	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			300.00000	349	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			117.00000	95	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			264.00000	311	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			151.00000	123	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			197.00000	239	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			151.00000	123	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			197.00000	239	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			171.00000	140	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			167.00000	206	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			230.00000	187	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			127.00000	153	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			230.00000	187	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			127.00000	153	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			199.00000	160	17.21	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	6.35	Put		146.00000	175	17.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		103.00000	84	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		300.00000	349	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		91.00000	73	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		337.00000	389	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		91.00000	73	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		337.00000	389	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		263.00000	217	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		110.00000	133	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		298.00000	250	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		95.00000	115	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		70.00000	57	19.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		417.00000	473	19.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		80.00000	65	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		377.00000	430	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		80.00000	65	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		377.00000	430	19.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		62.00000	50	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		459.00000	516	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		62.00000	50	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		459.00000	516	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		48.00000	39	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		545.00000	605	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		38.00000	31	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		635.00000	696	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		48.00000	39	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		545.00000	605	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		55.00000	44	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		502.00000	560	20.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		43.00000	35	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		590.00000	650	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		34.00000	27	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		680.00000	743	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		43.00000	35	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		590.00000	650	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		34.00000	27	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		680.00000	743	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		27.00000	22	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		773.00000	837	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		30.00000	24	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		727.00000	790	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		30.00000	24	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		727.00000	790	22.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		24.00000	19	22.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		821.00000	885	22.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call			19.00000	15	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			916.00000	981	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			27.00000	22	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			773.00000	837	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			21.00000	17	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			868.00000	933	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			19.00000	15	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			916.00000	981	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			15.00000	13	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,012.00000	1,078	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			24.00000	19	22.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			821.00000	885	22.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			15.00000	13	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,012.00000	1,078	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			13.00000	10	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,109.00000	1,176	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			17.00000	14	23.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			964.00000	1,030	23.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			14.00000	11	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,061.00000	1,127	24.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			11.00000	9	25.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,158.00000	1,225	25.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			298.00000	250	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			95.00000	115	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,653.00000	5,584	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,153.00000	4,084	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,653.00000	2,584	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,157.00000	1,089	24.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			4.00000	4	24.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			4.00000	3	29.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,850.00000	1,919	29.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			1.00000	1	37.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,347.00000	3,416	37.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	46.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,847.00000	4,916	46.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	52.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,347.00000	6,416	52.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,853.00000	5,784	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,353.00000	4,284	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,853.00000	2,784	27.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,355.00000	1,287	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		2.00000	2	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		5.00000	4	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,652.00000	1,720	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	36.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,147.00000	3,216	36.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	44.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,647.00000	4,716	44.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,147.00000	6,216	52.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,903.00000	5,834	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,403.00000	4,334	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,903.00000	2,834	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,405.00000	1,336	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	2	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	4	28.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,602.00000	1,670	28.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	36.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,098.00000	3,166	36.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	44.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,597.00000	4,666	44.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,097.00000	6,166	52.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		413.00000	357	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		60.00000	73	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		335.00000	284	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		82.00000	99	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		629.00000	566	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		26.00000	32	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		540.00000	479	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		37.00000	45	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		454.00000	397	19.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		51.00000	62	19.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		373.00000	320	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		70.00000	85	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		584.00000	522	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		31.00000	38	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		497.00000	437	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		43.00000	53	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		373.00000	320	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		70.00000	85	18.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.95	Call			497.00000	437	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			43.00000	53	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,103.00000	4,034	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,103.00000	3,034	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,103.00000	2,034	32.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,108.00000	1,039	23.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			5.00000	5	23.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	3	30.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,900.00000	1,969	30.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	40.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,897.00000	3,966	40.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	51.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,897.00000	5,966	51.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	54.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,897.00000	7,966	54.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,053.00000	3,984	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,053.00000	2,984	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,053.00000	1,985	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,059.00000	990	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			5.00000	6	23.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			3.00000	3	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,950.00000	2,018	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	41.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,947.00000	4,016	41.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	52.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,947.00000	6,016	52.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,947.00000	8,016	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,003.00000	3,934	45.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	45.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,003.00000	2,934	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,003.00000	1,935	32.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	32.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,009.00000	942	23.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			6.00000	7	23.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			3.00000	3	30.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			2,000.00000	2,068	30.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	41.34	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	10.40	Put		3,997.00000	4,066	41.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,997.00000	6,066	52.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,997.00000	8,066	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		3,953.00000	3,884	44.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	44.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		2,953.00000	2,884	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		1,954.00000	1,885	31.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	31.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		961.00000	893	22.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		7.00000	9	22.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		3.00000	2	31.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		2,050.00000	2,118	31.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	41.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,047.00000	4,116	41.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,047.00000	6,116	52.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,047.00000	8,116	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	41.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,047.00000	4,116	41.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,047.00000	6,116	52.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,047.00000	8,116	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		3,903.00000	3,834	43.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	43.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		1,904.00000	1,835	31.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	31.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		912.00000	845	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		9.00000	11	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		3.00000	2	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		2,099.00000	2,168	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	41.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		4,097.00000	4,166	41.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		8,097.00000	8,166	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,853.00000	3,784	42.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	42.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,854.00000	1,785	30.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	30.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		864.00000	797	22.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		11.00000	13	22.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	2	31.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,149.00000	2,218	31.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	42.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,147.00000	4,216	42.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,147.00000	8,216	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,803.00000	3,734	41.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	41.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,803.00000	2,734	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	27.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,804.00000	1,735	30.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		1.00000	1	30.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		816.00000	750	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		13.00000	16	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	31.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,199.00000	2,268	31.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	42.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,197.00000	4,266	42.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	52.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,197.00000	6,266	52.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	54.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,197.00000	8,266	54.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.40000	6.46810		17.91	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		299.00000	268	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		281.00000	318	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		260.00000	233	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		342.00000	383	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		243.00000	218	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		375.00000	418	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		227.00000	203	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		409.00000	453	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		279.00000	250	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		311.00000	350	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		260.00000	233	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		342.00000	383	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		299.00000	268	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		281.00000	318	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		351.00000	313	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		233.00000	263	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		324.00000	288	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		256.00000	288	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		324.00000	288	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		256.00000	288	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		227.00000	203	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		409.00000	453	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Call			212.00000	190	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			444.00000	490	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			212.00000	190	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			444.00000	490	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			379.00000	339	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			211.00000	239	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			379.00000	339	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			211.00000	239	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			408.00000	366	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			190.00000	216	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			162.00000	145	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			594.00000	645	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			198.00000	177	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			480.00000	527	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			185.00000	165	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			517.00000	565	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			185.00000	165	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			517.00000	565	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			173.00000	155	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			555.00000	605	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			162.00000	145	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			594.00000	645	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			142.00000	127	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			674.00000	727	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			125.00000	111	21.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			757.00000	811	21.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			110.00000	98	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			842.00000	898	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			98.00000	87	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			929.00000	987	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			152.00000	135	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			634.00000	685	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			133.00000	119	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			715.00000	769	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			117.00000	105	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			799.00000	855	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			152.00000	135	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			634.00000	685	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			117.00000	105	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			799.00000	855	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			104.00000	92	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			886.00000	942	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			133.00000	119	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			715.00000	769	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,618.00000	5,550	35.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,118.00000	4,050	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,619.00000	2,551	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,135.00000	1,068	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		16.00000	18	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		34.00000	30	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,916.00000	1,980	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		6.00000	6	29.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,388.00000	3,456	29.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,884.00000	4,952	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,383.00000	6,451	36.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,868.00000	5,800	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,368.00000	4,300	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,869.00000	2,801	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	1	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,379.00000	1,311	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		11.00000	11	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		42.00000	38	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,674.00000	1,738	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		8.00000	7	29.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,140.00000	3,207	29.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,634.00000	4,702	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,133.00000	6,201	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,918.00000	5,850	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,418.00000	4,350	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,919.00000	2,850	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,428.00000	1,360	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		10.00000	10	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		44.00000	39	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,626.00000	1,689	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		9.00000	8	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,091.00000	3,158	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,584.00000	4,652	32.43	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	12.55	Call			1.00000	1	35.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,083.00000	6,151	35.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			505.00000	456	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			136.00000	156	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			439.00000	395	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			171.00000	195	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			651.00000	596	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			83.00000	96	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			575.00000	524	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			107.00000	124	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			471.00000	425	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			153.00000	175	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			439.00000	395	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			171.00000	195	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			539.00000	489	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			121.00000	139	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			351.00000	313	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			233.00000	263	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			173.00000	155	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			555.00000	605	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			612.00000	559	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			94.00000	109	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,118.00000	3,050	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,121.00000	2,053	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			3.00000	3	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			4.00000	3	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,886.00000	3,953	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	35.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,883.00000	5,951	35.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	39.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,882.00000	7,950	39.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,018.00000	3,950	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,018.00000	2,950	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,021.00000	1,954	25.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			3.00000	4	25.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,038.00000	973	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			20.00000	23	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			31.00000	27	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			2,013.00000	2,077	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			3.00000	3	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,985.00000	4,053	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,983.00000	6,051	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,982.00000	8,050	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		3,968.00000	3,900	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		2,968.00000	2,900	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		1,972.00000	1,904	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		4.00000	4	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		992.00000	928	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		24.00000	28	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		29.00000	26	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		2,061.00000	2,126	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		3.00000	3	31.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		4,035.00000	4,103	31.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		6,033.00000	6,101	35.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		8,032.00000	8,100	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,918.00000	3,850	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,922.00000	1,854	24.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		4.00000	4	24.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		946.00000	883	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		28.00000	33	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		28.00000	24	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,110.00000	2,174	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		3.00000	3	31.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,085.00000	4,153	31.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,082.00000	8,150	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,868.00000	3,800	35.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	35.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,873.00000	1,805	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		4.00000	5	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		902.00000	839	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		33.00000	39	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		26.00000	23	27.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,158.00000	2,223	27.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	3	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,135.00000	4,203	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,132.00000	8,200	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,818.00000	3,750	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	35.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,819.00000	2,751	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		1.00000	1	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,823.00000	1,755	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		5.00000	5	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		858.00000	796	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		39.00000	46	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		25.00000	22	27.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,206.00000	2,272	27.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,185.00000	4,253	31.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,183.00000	6,251	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,182.00000	8,250	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		0.00000	4,000	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		0.00000	3,000	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		0.00000	2,003	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	3	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		0.00000	1,019	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		0.00000	19	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		0.00000	29	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		0.00000	2,029	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	3	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		0.00000	4,003	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	1	35.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		0.00000	6,001	35.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		0.00000	8,000	40.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.46360	6.53050		18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		375.00000	346	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		395.00000	432	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		356.00000	328	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		426.00000	465	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		339.00000	312	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		458.00000	499	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		322.00000	297	19.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		492.00000	533	19.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		306.00000	282	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		526.00000	569	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		356.00000	328	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		426.00000	465	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		397.00000	364	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		366.00000	400	18.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.40	Call			443.00000	406	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			313.00000	342	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			420.00000	383	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			339.00000	370	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			322.00000	297	19.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			492.00000	533	19.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			495.00000	454	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			264.00000	291	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			291.00000	268	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			561.00000	605	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			264.00000	243	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			633.00000	680	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			240.00000	221	20.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			709.00000	757	20.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			218.00000	201	20.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			787.00000	837	20.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			550.00000	507	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			220.00000	244	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			580.00000	536	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			199.00000	222	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			522.00000	480	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			241.00000	267	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			468.00000	430	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			288.00000	316	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			277.00000	255	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			597.00000	642	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			251.00000	232	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			671.00000	718	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			643.00000	596	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			162.00000	182	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			676.00000	628	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			145.00000	164	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			611.00000	565	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			180.00000	202	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			550.00000	507	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			220.00000	244	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			495.00000	454	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			264.00000	291	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			291.00000	268	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			561.00000	605	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,131.00000	4,064	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,131.00000	3,065	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	1	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,138.00000	2,071	23.46	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 15/03/2010 Currency Future	4.40	Put		7.00000	8	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,164.00000	1,098	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		34.00000	34	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		79.00000	74	25.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,948.00000	2,010	25.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		10.00000	8	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,880.00000	3,944	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,873.00000	5,939	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,871.00000	7,938	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,031.00000	3,964	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,032.00000	2,965	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	2	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,039.00000	1,973	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		8.00000	9	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,070.00000	1,007	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		39.00000	43	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		74.00000	68	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		2,043.00000	2,104	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		9.00000	7	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,979.00000	4,044	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,973.00000	6,039	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,971.00000	8,038	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		3,981.00000	3,914	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		2,982.00000	2,915	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		2.00000	2	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		1,990.00000	1,923	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		9.00000	10	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,023.00000	964	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		43.00000	51	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		72.00000	64	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,091.00000	2,150	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		9.00000	7	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,028.00000	4,094	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	31.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		6,023.00000	6,089	31.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		8,021.00000	8,088	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,931.00000	3,864	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.60	Call			2,932.00000	2,865	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			2.00000	2	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			1,940.00000	1,874	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			10.00000	10	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			981.00000	923	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			50.00000	59	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			68.00000	61	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,138.00000	2,197	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			9.00000	7	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			4,078.00000	4,143	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	3	31.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			6,072.00000	6,139	31.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			8,071.00000	8,138	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			981.00000	923	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			50.00000	59	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,831.00000	3,764	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,833.00000	2,766	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			2.00000	2	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,842.00000	1,776	21.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			12.00000	12	21.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			898.00000	843	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			68.00000	79	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			61.00000	54	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,231.00000	2,291	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			8.00000	7	27.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,178.00000	4,243	27.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,172.00000	6,239	31.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,171.00000	8,237	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,881.00000	3,814	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,882.00000	2,816	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	2	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,891.00000	1,825	21.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			11.00000	11	21.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			939.00000	882	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			58.00000	69	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			65.00000	57	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,184.00000	2,244	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			8.00000	7	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,128.00000	4,193	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,122.00000	6,189	31.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,121.00000	8,187	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			0.00000	4,014	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			0.00000	3,015	29.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	1	29.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			0.00000	2,022	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			0.00000	8	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			0.00000	1,050	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			0.00000	37	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			0.00000	71	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			0.00000	2,058	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			0.00000	8	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			0.00000	3,994	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			0.00000	3	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			0.00000	5,989	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			0.00000	7,988	34.08	0.00	0	0.00

Total for Derivatives:								202,101,464.76	57,126	970,316.00
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Grand Total:								189,707,101,464.76	95,057,126	970,316.00
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