



Daily MTM Report

Daily summary for 30/07/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>										
CGR5 On 23/07/2011 Bond			15.67900		15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.68000		7.71500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.42000		8.51000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.88000		8.96000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.48000		8.58000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.89500		8.99000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.93000		9.01500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.50500		8.61000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.03500		9.12500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.10500		9.20000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.47000		8.54000			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			7.85760		7.96050		21.11	35,304,196.80	4,493	262,185.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			245.00000	199	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			234.00000	292	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			245.00000	199	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			234.00000	292	21.70	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			570.00000	488	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			60.00000	80	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			356.00000	291	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			145.00000	183	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			297.00000	239	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			186.00000	231	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			158.00000	127	23.18	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			397.00000	469	23.18	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			144.00000	116	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			434.00000	508	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			531.00000	451	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			70.00000	93	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			172.00000	139	22.89	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			362.00000	431	22.89	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			325.00000	264	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			165.00000	206	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			132.00000	106	23.78	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			472.00000	548	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			270.00000	218	21.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			209.00000	261	21.41	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			67.00000	53	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			806.00000	895	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			205.00000	167	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			295.00000	359	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			121.00000	97	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			511.00000	589	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			111.00000	89	24.37	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			550.00000	631	24.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			188.00000	152	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			328.00000	395	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			224.00000	182	22.00	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			264.00000	325	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.60	Call			456.00000	382	21.08	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			96.00000	124	21.08	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			45.00000	35	27.63	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,034.00000	1,128	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			102.00000	81	24.66	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			591.00000	674	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			93.00000	74	24.96	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			633.00000	717	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			739.00000	648	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			29.00000	40	21.04	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			61.00000	49	26.44	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			851.00000	941	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			102.00000	81	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			591.00000	674	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			79.00000	63	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			718.00000	805	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			72.00000	58	25.85	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			762.00000	850	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			57.00000	45	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			896.00000	987	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			67.00000	53	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			806.00000	895	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			86.00000	68	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			675.00000	761	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			48.00000	38	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			988.00000	1,081	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			38.00000	30	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,128.00000	1,223	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			31.00000	24	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,270.00000	1,367	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			26.00000	21	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,366.00000	1,463	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			23.00000	18	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,463.00000	1,560	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			25.00000	20	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,414.00000	1,512	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			14.00000	10	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,704.00000	1,803	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	31.74	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,442.00000	2,545	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			10.00000	8	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,850.00000	1,950	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			6.00000	4	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,096.00000	2,197	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			9.00000	7	30.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,899.00000	1,999	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			13.00000	9	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,752.00000	1,852	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			12.00000	8	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,801.00000	1,901	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			8.00000	6	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,948.00000	2,049	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			8.00000	6	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,948.00000	2,049	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			4.00000	3	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,294.00000	2,395	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			4.00000	3	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,343.00000	2,445	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	2	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,393.00000	2,495	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	2	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,393.00000	2,495	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	2	31.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,542.00000	2,644	31.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			2.00000	1	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,741.00000	2,844	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,990.00000	3,093	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	41.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,040.00000	5,143	41.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,891.00000	2,993	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,841.00000	2,943	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,791.00000	2,893	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			3.00000	2	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,492.00000	2,594	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	3	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,244.00000	2,346	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	1	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,641.00000	2,744	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			2.00000	1	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,691.00000	2,794	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			6.00000	4	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,145.00000	2,246	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			8.00000	6	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,997.00000	2,098	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			5.00000	4	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,194.00000	2,296	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
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,592.00000	2,694	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	1	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,641.00000	2,744	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,891.00000	2,993	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,592.00000	2,694	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			4.00000	3	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,343.00000	2,445	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	3	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,244.00000	2,346	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			7.00000	5	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,046.00000	2,147	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			1.00000	0	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,340.00000	3,443	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			16.00000	12	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,655.00000	1,754	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			13.00000	9	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,752.00000	1,852	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			10.00000	8	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,850.00000	1,950	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,442.00000	2,545	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			18.00000	13	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,607.00000	1,705	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			14.00000	10	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,704.00000	1,803	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			19.00000	14	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,559.00000	1,657	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			6.00000	4	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,145.00000	2,246	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,941.00000	3,043	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,040.00000	3,143	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			5.00000	4	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,194.00000	2,296	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,090.00000	3,193	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,190.00000	3,293	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,841.00000	2,943	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	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
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,090.00000	3,193	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			1.00000	0	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,290.00000	3,393	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,941.00000	3,043	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,140.00000	3,243	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			6.00000	4	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,096.00000	2,197	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,140.00000	3,243	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			1.00000	1	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,240.00000	3,343	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			2.00000	1	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,691.00000	2,794	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,190.00000	3,293	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			1.00000	0	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,390.00000	3,493	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			33.00000	26	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,222.00000	1,318	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			22.00000	16	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,511.00000	1,608	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			18.00000	13	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,607.00000	1,705	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			35.00000	28	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,175.00000	1,270	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			23.00000	18	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,463.00000	1,560	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			28.00000	23	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,318.00000	1,415	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			22.00000	16	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,511.00000	1,608	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			9.00000	7	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,899.00000	1,999	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			8.00000	6	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,997.00000	2,098	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			31.00000	24	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,270.00000	1,367	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			16.00000	12	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,655.00000	1,754	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			38.00000	30	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,128.00000	1,223	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			41.00000	33	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,081.00000	1,175	27.92	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	9.10	Call			35.00000	28	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,175.00000	1,270	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,561.00000	4,458	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,061.00000	2,958	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,562.00000	1,460	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			2.00000	2	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	38.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,440.00000	4,543	38.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,940.00000	6,042	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,440.00000	7,542	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,761.00000	4,658	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,261.00000	3,158	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,762.00000	1,659	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			388.00000	320	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			127.00000	162	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,240.00000	4,343	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	44.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,740.00000	5,842	44.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,240.00000	7,342	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,811.00000	4,708	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,311.00000	3,208	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,812.00000	1,709	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			421.00000	350	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			111.00000	142	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	37.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,190.00000	4,293	37.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,690.00000	5,792	44.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,190.00000	7,292	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			52.00000	41	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			942.00000	1,034	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			25.00000	20	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,414.00000	1,512	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,067.00000	967	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			7.00000	9	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			611.00000	526	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			50.00000	68	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,265.00000	1,162	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			4.00000	5	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			784.00000	691	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			24.00000	33	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,314.00000	1,212	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			4.00000	4	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			830.00000	735	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			19.00000	27	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,364.00000	1,261	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			3.00000	4	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			876.00000	780	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			15.00000	22	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,640.00000	3,743	35.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	39.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,640.00000	4,743	39.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,740.00000	3,843	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,740.00000	4,843	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,215.00000	1,113	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			5.00000	5	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,790.00000	3,893	35.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	40.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,790.00000	4,893	40.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,166.00000	1,064	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			5.00000	6	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			695.00000	606	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			35.00000	48	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			325.00000	264	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			165.00000	206	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	36.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,840.00000	3,943	36.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	40.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,840.00000	4,943	40.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,690.00000	3,793	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	39.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,690.00000	4,793	39.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,463.00000	1,361	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			970.00000	872	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			10.00000	14	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,540.00000	3,643	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	38.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,540.00000	4,643	38.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,513.00000	1,410	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			2.00000	3	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,018.00000	919	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			8.00000	11	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,490.00000	3,593	34.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	38.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,490.00000	4,593	38.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,662.00000	1,559	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	38.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,340.00000	4,443	38.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,712.00000	1,609	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	2	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,290.00000	4,393	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,612.00000	1,510	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,116.00000	1,015	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			6.00000	7	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			653.00000	565	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			42.00000	58	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,390.00000	4,493	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,061.00000	1,958	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,940.00000	4,043	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,111.00000	2,008	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	1	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			52.00000	41	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			942.00000	1,034	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	36.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,890.00000	3,993	36.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,111.00000	4,008	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,111.00000	3,008	33.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,890.00000	5,992	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,011.00000	3,908	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,011.00000	2,908	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,011.00000	1,908	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,018.00000	919	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			8.00000	11	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,990.00000	6,092	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,961.00000	3,858	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,961.00000	2,858	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,961.00000	1,858	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,040.00000	6,142	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,861.00000	3,758	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,861.00000	2,758	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,861.00000	1,759	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,140.00000	6,242	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,711.00000	3,608	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,711.00000	2,608	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,290.00000	6,392	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,661.00000	3,558	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,661.00000	2,558	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,340.00000	6,442	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,561.00000	3,458	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,561.00000	2,458	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	31.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call		0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put		3,440.00000	3,543	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	40.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put		4,940.00000	5,043	40.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call		0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put		6,440.00000	6,542	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call		3,611.00000	3,508	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call		2,611.00000	2,508	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put		0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put		4,890.00000	4,993	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call		0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put		6,390.00000	6,492	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call		3,761.00000	3,658	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put		0.00000	0	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call		2,761.00000	2,658	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put		0.00000	0	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call		0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put		6,240.00000	6,342	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call		4,061.00000	3,958	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put		0.00000	0	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call		4,161.00000	4,058	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put		0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call		3,161.00000	3,058	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put		0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call		2,161.00000	2,058	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put		0.00000	1	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,166.00000	1,064	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		5.00000	6	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call		0.00000	0	44.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put		5,840.00000	5,942	44.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call		4,211.00000	4,108	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call		3,211.00000	3,108	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call		2,211.00000	2,108	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put		0.00000	0	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call		0.00000	0	44.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put		5,790.00000	5,892	44.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.99300	8.09890		21.37	1,127,013.00	141	54,597.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		425.00000	376	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		426.00000	483	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		447.00000	395	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		398.00000	452	21.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.35	Call			868.00000	785	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			119.00000	142	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			547.00000	484	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			298.00000	341	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			471.00000	414	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			372.00000	421	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			226.00000	199	24.57	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			927.00000	1,006	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			495.00000	436	21.29	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			347.00000	393	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			246.00000	217	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			847.00000	924	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			406.00000	359	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			457.00000	516	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			353.00000	312	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			554.00000	619	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			62.00000	55	30.92	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,513.00000	2,612	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			22.00000	19	35.43	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,223.00000	4,326	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			13.00000	11	36.32	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,915.00000	5,018	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			322.00000	285	22.97	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			623.00000	692	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			97.00000	87	28.96	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,899.00000	1,994	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			294.00000	260	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			695.00000	767	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			281.00000	248	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			732.00000	805	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			308.00000	272	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			659.00000	729	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			387.00000	343	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			488.00000	550	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			370.00000	327	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			521.00000	584	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			495.00000	436	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			347.00000	393	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			387.00000	343	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			488.00000	550	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			353.00000	312	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			554.00000	619	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			308.00000	272	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			659.00000	729	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			337.00000	298	22.77	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 14/12/2009 Currency Future	8.35	Put		588.00000	655	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		337.00000	298	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		588.00000	655	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		129.00000	115	27.36	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,530.00000	1,622	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		281.00000	248	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		732.00000	805	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		269.00000	237	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		770.00000	844	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		269.00000	237	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		770.00000	844	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		236.00000	208	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		887.00000	965	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		257.00000	227	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		808.00000	884	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		832.00000	750	20.37	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		133.00000	157	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		207.00000	183	24.97	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,008.00000	1,090	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		199.00000	176	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,050.00000	1,133	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		207.00000	183	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,008.00000	1,090	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		216.00000	191	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		967.00000	1,048	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		246.00000	217	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		847.00000	924	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		191.00000	169	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,092.00000	1,176	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		169.00000	149	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,220.00000	1,306	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		150.00000	133	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,351.00000	1,440	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		139.00000	123	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,440.00000	1,530	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		134.00000	119	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,485.00000	1,576	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		150.00000	133	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,351.00000	1,440	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		124.00000	111	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,575.00000	1,668	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		162.00000	144	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,263.00000	1,351	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		134.00000	119	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,485.00000	1,576	27.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call			104.00000	93	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,805.00000	1,900	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			83.00000	73	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,134.00000	2,230	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			91.00000	82	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,992.00000	2,089	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			101.00000	90	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,852.00000	1,947	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			101.00000	90	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,852.00000	1,947	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			89.00000	79	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,040.00000	2,136	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			71.00000	63	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,323.00000	2,420	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			67.00000	59	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,418.00000	2,516	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			64.00000	57	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,465.00000	2,564	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			60.00000	53	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,561.00000	2,660	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			53.00000	47	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,754.00000	2,854	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			45.00000	40	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,996.00000	3,097	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			46.00000	41	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,947.00000	3,048	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			49.00000	44	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,850.00000	2,951	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			74.00000	66	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,275.00000	2,373	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			69.00000	61	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,370.00000	2,468	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			58.00000	51	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,609.00000	2,708	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			54.00000	48	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,705.00000	2,805	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			53.00000	47	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,754.00000	2,854	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			80.00000	71	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,181.00000	2,278	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			86.00000	76	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,087.00000	2,183	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			62.00000	55	30.92	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,513.00000	2,612	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			56.00000	50	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,657.00000	2,757	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		86.00000	76	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,087.00000	2,183	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		42.00000	37	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,093.00000	3,194	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		43.00000	39	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,045.00000	3,146	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		39.00000	34	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,240.00000	3,341	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		41.00000	36	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,142.00000	3,243	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	19	35.43	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,223.00000	4,326	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		33.00000	29	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,534.00000	3,636	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		34.00000	31	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,435.00000	3,538	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		26.00000	24	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,928.00000	4,031	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		20.00000	18	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,321.00000	4,425	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		15.00000	13	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,717.00000	4,820	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		12.00000	10	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,113.00000	5,217	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		28.00000	25	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,829.00000	3,932	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		17.00000	14	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,618.00000	4,721	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		13.00000	11	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,014.00000	5,118	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		176.00000	155	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,177.00000	1,262	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		112.00000	100	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,713.00000	1,807	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		25.00000	22	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,026.00000	4,129	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		11.00000	9	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,212.00000	5,316	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		120.00000	107	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,621.00000	1,714	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		80.00000	71	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,181.00000	2,278	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		36.00000	32	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,337.00000	3,439	33.34	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	12.60	Call		18.00000	15	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,519.00000	4,622	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		226.00000	199	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		927.00000	1,006	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		29.00000	26	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,730.00000	3,833	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		9.00000	8	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,510.00000	5,615	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		19.00000	16	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,420.00000	4,523	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		13.00000	11	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,014.00000	5,118	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		9.00000	7	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,610.00000	5,714	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		31.00000	27	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,632.00000	3,734	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		14.00000	12	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,816.00000	4,919	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		10.00000	8	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,411.00000	5,515	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		23.00000	20	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,125.00000	4,227	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		15.00000	13	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,717.00000	4,820	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		10.00000	9	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,311.00000	5,416	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		144.00000	128	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,395.00000	1,485	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		94.00000	84	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,945.00000	2,041	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		30.00000	27	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,681.00000	3,784	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		21.00000	18	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,272.00000	4,375	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		14.00000	12	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,865.00000	4,969	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		9.00000	8	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,461.00000	5,565	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		29.00000	26	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,730.00000	3,833	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		447.00000	395	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		398.00000	452	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		156.00000	138	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,307.00000	1,395	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		45.00000	40	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,996.00000	3,097	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		32.00000	28	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,583.00000	3,685	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		23.00000	20	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,174.00000	4,277	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		15.00000	13	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,766.00000	4,870	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		521.00000	460	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		322.00000	367	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		176.00000	155	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,177.00000	1,262	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		25.00000	22	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,026.00000	4,129	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		108.00000	96	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,759.00000	1,853	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		48.00000	42	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,899.00000	2,999	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		33.00000	30	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,485.00000	3,587	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		24.00000	21	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,075.00000	4,178	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		11.00000	10	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,163.00000	5,267	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		633.00000	563	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		234.00000	270	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		39.00000	34	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,240.00000	3,341	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		664.00000	592	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		215.00000	249	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		216.00000	191	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		967.00000	1,048	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		40.00000	35	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,191.00000	3,292	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		29.00000	25	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,780.00000	3,882	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		695.00000	621	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		196.00000	228	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		162.00000	144	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,263.00000	1,351	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		37.00000	33	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,289.00000	3,390	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		27.00000	24	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,878.00000	3,981	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		18.00000	16	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,469.00000	4,573	35.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.75	Call			8.00000	7	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,659.00000	5,764	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			28.00000	25	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,829.00000	3,932	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			8.00000	6	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,809.00000	5,913	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	7	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,709.00000	5,814	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			29.00000	25	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,780.00000	3,882	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			20.00000	17	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,371.00000	4,474	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			9.00000	7	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,560.00000	5,664	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	6	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,908.00000	6,013	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			633.00000	563	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			234.00000	270	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			32.00000	28	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,583.00000	3,685	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			15.00000	13	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,766.00000	4,870	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			7.00000	6	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,958.00000	6,063	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			10.00000	8	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,361.00000	5,465	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			603.00000	536	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			255.00000	293	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			11.00000	9	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,262.00000	5,366	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			944.00000	857	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			95.00000	114	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			257.00000	227	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			808.00000	884	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			17.00000	15	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,568.00000	4,672	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			13.00000	11	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,964.00000	5,068	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			984.00000	895	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			85.00000	102	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			728.00000	652	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			179.00000	209	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			199.00000	176	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,050.00000	1,133	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			51.00000	45	31.78	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	10.85	Put			2,802.00000	2,902	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			33.00000	30	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,485.00000	3,587	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			11.00000	9	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,262.00000	5,366	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			906.00000	821	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			107.00000	128	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,243.00000	1,144	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			44.00000	51	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			633.00000	563	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			234.00000	270	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,289.00000	1,189	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			40.00000	46	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			83.00000	73	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,134.00000	2,230	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,198.00000	1,099	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			49.00000	56	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			603.00000	536	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			255.00000	293	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			77.00000	68	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,228.00000	2,325	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			21.00000	18	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,272.00000	4,375	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,198.00000	1,099	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			49.00000	56	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,335.00000	1,235	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			36.00000	42	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,549.00000	4,443	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,050.00000	2,944	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,570.00000	1,467	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			21.00000	24	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,452.00000	7,558	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,799.00000	4,693	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,300.00000	3,194	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,811.00000	1,707	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			12.00000	14	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			575.00000	509	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			276.00000	316	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	1	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,203.00000	7,308	36.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Call			17.00000	15	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,568.00000	4,672	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,100.00000	2,994	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,105.00000	2,000	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			6.00000	7	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,153.00000	1,055	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			54.00000	62	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,303.00000	2,198	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			4.00000	5	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			4.00000	3	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,505.00000	6,610	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,053.00000	7,159	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,350.00000	3,244	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,353.00000	2,247	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			4.00000	4	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,381.00000	1,280	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			33.00000	37	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	1	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,153.00000	7,258	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,250.00000	3,144	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,254.00000	2,148	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	5	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	1	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,253.00000	7,358	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,200.00000	3,094	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,204.00000	2,099	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			5.00000	6	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,303.00000	7,408	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,450.00000	3,344	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,452.00000	2,347	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,475.00000	1,373	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			26.00000	30	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,500.00000	3,394	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,502.00000	2,396	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	3	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,522.00000	1,420	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.60	Put			24.00000	27	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,003.00000	7,109	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,649.00000	3,543	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	0	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,651.00000	2,546	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	3	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,666.00000	1,562	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			17.00000	19	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			796.00000	716	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			147.00000	173	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			94.00000	84	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,945.00000	2,041	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,854.00000	6,959	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,749.00000	3,643	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,751.00000	2,645	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,762.00000	1,658	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			13.00000	15	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			3.00000	2	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,754.00000	6,859	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,799.00000	3,693	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,801.00000	2,695	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	2	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,704.00000	6,809	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,849.00000	3,743	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,851.00000	2,745	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,859.00000	1,755	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			10.00000	12	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	2	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,654.00000	6,759	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,699.00000	3,593	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,701.00000	2,595	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,714.00000	1,610	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			15.00000	17	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	2	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,804.00000	6,909	36.71	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 14/12/2009 Currency Future	4.05	Call			4,049.00000	3,943	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,056.00000	1,950	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			7.00000	7	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,109.00000	1,014	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			60.00000	71	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			4.00000	3	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,455.00000	6,560	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,149.00000	4,043	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,150.00000	3,044	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,155.00000	2,049	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	6	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			35.00000	31	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,386.00000	3,488	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			5.00000	4	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,356.00000	6,461	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	6	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,858.00000	5,963	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,852.00000	7,958	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			26.00000	23	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,977.00000	4,080	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,952.00000	8,057	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,949.00000	3,843	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,950.00000	2,845	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,957.00000	1,853	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			8.00000	10	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			1,024.00000	934	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			75.00000	91	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			6.00000	5	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,057.00000	6,162	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			1.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,052.00000	8,157	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			6.00000	4	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,157.00000	6,261	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,152.00000	8,257	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,899.00000	3,793	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,901.00000	2,795	27.36	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	5.20	Put			2.00000	2	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,908.00000	1,804	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			9.00000	11	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			984.00000	895	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			85.00000	102	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			6.00000	5	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,107.00000	6,212	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			1.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,102.00000	8,207	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			5.00000	4	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,306.00000	6,411	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,302.00000	8,407	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,351.00000	8,457	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,599.00000	3,494	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			1.00000	1	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,602.00000	2,496	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			3.00000	3	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,618.00000	1,515	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			19.00000	22	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			761.00000	684	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			162.00000	191	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			4.00000	3	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,405.00000	6,510	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,401.00000	8,507	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			5.00000	4	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,206.00000	6,311	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,202.00000	8,307	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			4,099.00000	3,993	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			7,902.00000	8,007	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			4,249.00000	4,143	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			8.00000	7	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			5,759.00000	5,864	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			1.00000	1	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			7,752.00000	7,858	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			0.00000	3,893	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			0.00000	2,894	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	1	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.10	Call		0.00000	1,901	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		0.00000	8	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		0.00000	973	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	80	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	5	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		0.00000	6,112	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		0.00000	8,107	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.12570	8.23440		21.69	8,125.70	1	2,242.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		0.00000	511	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		0.00000	636	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		574.00000	529	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		540.00000	603	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		618.00000	567	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		483.00000	541	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		596.00000	548	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		511.00000	572	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		665.00000	611	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		430.00000	485	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		641.00000	589	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		457.00000	513	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		534.00000	494	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		600.00000	668	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		482.00000	446	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		698.00000	771	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		113.00000	106	30.29	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,929.00000	3,031	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		68.00000	64	33.22	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,134.00000	4,238	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		451.00000	418	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		767.00000	842	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		307.00000	286	24.97	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,222.00000	1,310	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		206.00000	193	27.16	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,822.00000	1,918	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		422.00000	391	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		838.00000	915	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		436.00000	404	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		802.00000	878	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		516.00000	478	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		632.00000	702	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		499.00000	462	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		665.00000	736	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		466.00000	432	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		732.00000	806	22.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Call			408.00000	378	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			874.00000	953	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			395.00000	366	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			911.00000	991	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			359.00000	333	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,024.00000	1,107	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			326.00000	303	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,142.00000	1,228	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			348.00000	323	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,063.00000	1,147	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			370.00000	344	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			986.00000	1,068	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			280.00000	261	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,346.00000	1,436	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			264.00000	247	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,430.00000	1,521	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			243.00000	227	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,558.00000	1,651	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			257.00000	240	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,472.00000	1,564	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			230.00000	215	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,645.00000	1,739	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			230.00000	215	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,645.00000	1,739	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			93.00000	88	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,358.00000	3,462	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			236.00000	221	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,602.00000	1,695	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			201.00000	189	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,866.00000	1,963	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			186.00000	175	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,002.00000	2,099	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			164.00000	153	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,230.00000	2,328	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			182.00000	171	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,047.00000	2,145	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			196.00000	184	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,911.00000	2,008	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			196.00000	184	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,911.00000	2,008	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			177.00000	166	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,093.00000	2,191	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			177.00000	166	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,093.00000	2,191	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			148.00000	138	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,414.00000	2,513	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		144.00000	135	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,460.00000	2,559	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		152.00000	142	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,367.00000	2,466	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		141.00000	132	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,506.00000	2,606	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		130.00000	122	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,646.00000	2,747	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		116.00000	109	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,881.00000	2,983	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		103.00000	97	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,119.00000	3,222	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		106.00000	99	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,071.00000	3,174	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		110.00000	104	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,976.00000	3,078	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		108.00000	102	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,024.00000	3,126	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		124.00000	117	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,740.00000	2,841	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		127.00000	119	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,693.00000	2,794	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		118.00000	111	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,834.00000	2,936	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		113.00000	106	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,929.00000	3,031	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		121.00000	114	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,787.00000	2,888	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		134.00000	125	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,599.00000	2,700	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		141.00000	132	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,506.00000	2,606	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		127.00000	119	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,693.00000	2,794	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		101.00000	95	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,167.00000	3,269	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		95.00000	90	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,301.00000	3,404	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		99.00000	93	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,214.00000	3,317	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		99.00000	93	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,214.00000	3,317	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		97.00000	91	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,262.00000	3,366	31.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Call			87.00000	82	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,503.00000	3,607	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			95.00000	89	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,310.00000	3,414	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			84.00000	79	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,599.00000	3,704	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			91.00000	86	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,406.00000	3,510	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			89.00000	84	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,455.00000	3,558	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			217.00000	204	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,733.00000	1,828	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			186.00000	175	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,002.00000	2,099	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			169.00000	158	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,184.00000	2,282	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			160.00000	149	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,276.00000	2,374	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			61.00000	57	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,377.00000	4,482	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			250.00000	233	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,515.00000	1,608	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			89.00000	84	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,455.00000	3,558	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			39.00000	37	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,504.00000	5,611	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			272.00000	254	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,388.00000	1,478	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			124.00000	117	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,740.00000	2,841	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			41.00000	39	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,357.00000	5,463	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			289.00000	269	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,304.00000	1,393	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			43.00000	40	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,258.00000	5,365	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			298.00000	277	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,263.00000	1,351	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			110.00000	104	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,976.00000	3,078	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			43.00000	41	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,209.00000	5,315	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			316.00000	294	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,182.00000	1,269	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			45.00000	42	34.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,111.00000	5,217	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		80.00000	76	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,696.00000	3,801	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		36.00000	34	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,751.00000	5,858	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		223.00000	209	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,689.00000	1,783	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		85.00000	81	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,551.00000	3,655	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		82.00000	78	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,648.00000	3,752	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		36.00000	34	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,702.00000	5,809	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		80.00000	76	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,696.00000	3,801	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		77.00000	74	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,793.00000	3,898	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		75.00000	71	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,890.00000	3,995	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		33.00000	31	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,949.00000	6,056	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		212.00000	198	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,777.00000	1,873	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		101.00000	95	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,167.00000	3,269	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		82.00000	78	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,648.00000	3,752	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		79.00000	75	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,745.00000	3,849	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		35.00000	33	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,801.00000	5,908	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		38.00000	36	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,603.00000	5,710	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		280.00000	261	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,346.00000	1,436	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		42.00000	39	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,307.00000	5,414	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		383.00000	355	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		948.00000	1,029	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		47.00000	44	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,012.00000	5,118	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		348.00000	323	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,063.00000	1,147	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		137.00000	128	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,553.00000	2,653	29.30	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 15/03/2010 Currency Future	11.15	Call			108.00000	102	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,024.00000	3,126	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			44.00000	42	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,160.00000	5,266	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			121.00000	114	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,787.00000	2,888	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			97.00000	91	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,262.00000	3,366	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			40.00000	38	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,406.00000	5,512	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			144.00000	135	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,460.00000	2,559	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			137.00000	128	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,553.00000	2,653	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			46.00000	43	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,061.00000	5,168	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			337.00000	313	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,102.00000	1,187	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			40.00000	37	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,455.00000	5,562	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			48.00000	45	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,963.00000	5,069	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			156.00000	146	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,321.00000	2,420	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			51.00000	48	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,816.00000	4,922	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			160.00000	149	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,276.00000	2,374	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			52.00000	49	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,767.00000	4,873	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			54.00000	51	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,669.00000	4,775	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			173.00000	162	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,139.00000	2,236	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			164.00000	153	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,230.00000	2,328	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			53.00000	50	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,718.00000	4,824	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			191.00000	179	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,956.00000	2,054	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			62.00000	58	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,328.00000	4,433	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			212.00000	198	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,777.00000	1,873	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			65.00000	61	33.40	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 15/03/2010 Currency Future	12.40	Put		4,231.00000	4,335	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		689.00000	634	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		405.00000	458	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		66.00000	62	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,182.00000	4,287	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		182.00000	171	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,047.00000	2,145	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		173.00000	162	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,139.00000	2,236	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		57.00000	54	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,523.00000	4,628	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		206.00000	193	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,822.00000	1,918	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		64.00000	60	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,279.00000	4,384	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		715.00000	658	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		381.00000	432	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		223.00000	209	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,689.00000	1,783	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		855.00000	789	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		270.00000	314	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		257.00000	240	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,472.00000	1,564	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		66.00000	62	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,182.00000	4,287	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		885.00000	818	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		251.00000	292	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		917.00000	848	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		232.00000	272	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		272.00000	254	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,388.00000	1,478	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		69.00000	65	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,085.00000	4,189	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		949.00000	878	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		214.00000	253	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,585.00000	4,476	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,090.00000	2,982	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		6.00000	7	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,632.00000	1,533	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		47.00000	57	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		58.00000	55	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,474.00000	4,579	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		18.00000	17	37.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,433.00000	7,541	37.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,834.00000	4,726	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,339.00000	3,230	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	5	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,862.00000	1,760	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			28.00000	34	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			20.00000	18	37.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,185.00000	7,293	37.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,086.00000	1,009	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			152.00000	183	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			316.00000	294	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,182.00000	1,269	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			298.00000	277	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,263.00000	1,351	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			236.00000	221	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,602.00000	1,695	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			76.00000	72	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,842.00000	3,946	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,140.00000	3,032	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			5.00000	6	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,151.00000	2,043	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			17.00000	17	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,243.00000	1,153	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			108.00000	127	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			73.00000	70	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,939.00000	4,044	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			49.00000	46	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,914.00000	5,020	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,289.00000	3,181	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			4.00000	5	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,299.00000	2,190	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	15	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,368.00000	1,275	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			83.00000	99	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,348.00000	2,240	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	14	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,411.00000	1,316	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			76.00000	91	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,388.00000	3,280	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	4	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,397.00000	2,289	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	13	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,454.00000	1,359	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			70.00000	83	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			741.00000	683	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.85	Put			357.00000	407	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,190.00000	3,082	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			5.00000	6	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,200.00000	2,092	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	16	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,284.00000	1,193	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			99.00000	117	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,488.00000	3,379	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			3.00000	4	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,496.00000	2,388	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	12	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,542.00000	1,445	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			58.00000	69	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			796.00000	734	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			312.00000	359	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,537.00000	3,429	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	3	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,545.00000	2,437	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			11.00000	12	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,587.00000	1,488	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			52.00000	63	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			825.00000	761	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			291.00000	336	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			71.00000	67	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,036.00000	4,141	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,687.00000	3,578	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	3	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,694.00000	2,586	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			9.00000	10	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,723.00000	1,622	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			38.00000	47	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			50.00000	47	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,865.00000	4,971	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,737.00000	3,628	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	3	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,743.00000	2,635	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			9.00000	9	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,769.00000	1,668	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			35.00000	42	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,836.00000	3,728	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	2	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,842.00000	2,734	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			8.00000	9	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,016.00000	942	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			181.00000	216	20.34	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 15/03/2010 Currency Future	4.45	Call			3,786.00000	3,678	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,793.00000	2,685	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			8.00000	9	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,815.00000	1,714	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			31.00000	38	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			982.00000	910	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			197.00000	234	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,637.00000	3,529	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	3	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,644.00000	2,536	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	10	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,677.00000	1,577	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			43.00000	52	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,886.00000	3,778	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,892.00000	2,784	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	8	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,909.00000	1,806	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			25.00000	31	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,050.00000	975	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			166.00000	199	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,036.00000	3,927	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	2	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,041.00000	2,933	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			6.00000	7	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,053.00000	1,947	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			19.00000	22	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,162.00000	1,079	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			128.00000	153	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,135.00000	4,027	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			60.00000	56	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,425.00000	4,530	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			34.00000	32	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,899.00000	6,006	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			15.00000	14	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,880.00000	7,988	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			33.00000	31	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,998.00000	6,105	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			14.00000	13	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,980.00000	8,087	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,936.00000	3,828	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			2.00000	2	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,942.00000	2,833	25.35	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 15/03/2010 Currency Future	5.30	Put		7.00000	8	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,956.00000	1,853	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		22.00000	27	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		32.00000	29	36.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,097.00000	6,204	36.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		14.00000	12	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,079.00000	8,187	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		30.00000	28	36.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,196.00000	6,302	36.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		13.00000	12	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,179.00000	8,286	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		31.00000	29	36.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,146.00000	6,253	36.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		13.00000	12	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,129.00000	8,236	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		28.00000	26	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,344.00000	6,451	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		12.00000	11	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,327.00000	8,435	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		28.00000	26	36.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,393.00000	6,500	36.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		12.00000	11	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,377.00000	8,485	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,587.00000	3,479	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	3	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,595.00000	2,487	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		10.00000	11	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		27.00000	25	36.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,443.00000	6,549	36.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		11.00000	10	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,427.00000	8,535	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		29.00000	27	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,245.00000	6,352	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		13.00000	11	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,228.00000	8,336	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		4,085.00000	3,977	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		2,102.00000	1,995	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		18.00000	19	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,202.00000	1,115	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		118.00000	140	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		72.00000	68	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		3,988.00000	4,092	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		15.00000	14	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		7,930.00000	8,038	38.23	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	4.05	Call			4,185.00000	4,077	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			34.00000	33	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,850.00000	5,957	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			15.00000	14	38.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,831.00000	7,939	38.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,235.00000	4,127	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	1	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,239.00000	3,131	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			5.00000	5	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,250.00000	2,141	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			15.00000	15	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,326.00000	1,233	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			91.00000	108	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			15.00000	14	38.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,781.00000	7,889	38.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			0.00000	3,877	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	2	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			0.00000	2,883	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			0.00000	7	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			0.00000	1,900	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			0.00000	24	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			0.00000	1,043	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			0.00000	168	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			0.00000	30	36.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			0.00000	6,154	36.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	13	38.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			0.00000	8,137	38.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.25520		8.36750		21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			682.00000	635	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			664.00000	730	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			723.00000	672	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			605.00000	667	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			767.00000	713	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			549.00000	608	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			744.00000	692	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			577.00000	637	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			702.00000	653	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			634.00000	698	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			645.00000	601	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			727.00000	796	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			593.00000	553	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			826.00000	898	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			132.00000	126	31.25	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,915.00000	4,021	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.70	Call			562.00000	524	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			894.00000	969	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			392.00000	367	24.85	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,425.00000	1,512	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			533.00000	497	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			965.00000	1,042	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			547.00000	511	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			929.00000	1,005	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			627.00000	585	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			759.00000	829	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			610.00000	569	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			792.00000	864	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			577.00000	539	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			860.00000	933	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			519.00000	484	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,001.00000	1,079	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			479.00000	448	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,112.00000	1,193	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			505.00000	472	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,038.00000	1,117	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			467.00000	437	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,150.00000	1,232	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			433.00000	405	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,265.00000	1,350	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			444.00000	415	24.18	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,226.00000	1,310	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			455.00000	426	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,188.00000	1,271	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			492.00000	460	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,074.00000	1,154	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			374.00000	351	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,506.00000	1,595	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			348.00000	327	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,631.00000	1,722	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			365.00000	342	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,547.00000	1,637	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			333.00000	313	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,715.00000	1,808	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			357.00000	335	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,589.00000	1,679	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			143.00000	136	30.71	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,676.00000	3,781	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			340.00000	320	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,673.00000	1,765	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			298.00000	281	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,931.00000	2,026	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		280.00000	264	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,062.00000	2,159	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		252.00000	237	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,285.00000	2,382	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		274.00000	259	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,107.00000	2,203	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		292.00000	275	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,974.00000	2,070	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		392.00000	367	24.85	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,425.00000	1,512	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		837.00000	779	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		470.00000	524	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		325.00000	306	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,758.00000	1,851	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		311.00000	293	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,844.00000	1,938	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		286.00000	269	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,018.00000	2,114	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		263.00000	248	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,196.00000	2,293	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		123.00000	116	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,155.00000	4,261	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		813.00000	756	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		496.00000	551	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		318.00000	299	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,801.00000	1,894	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		305.00000	287	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,887.00000	1,982	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		269.00000	253	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,151.00000	2,248	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		258.00000	243	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,240.00000	2,337	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		120.00000	114	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,203.00000	4,309	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		311.00000	293	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,844.00000	1,938	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		263.00000	248	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,196.00000	2,293	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		242.00000	228	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,374.00000	2,472	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		114.00000	109	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,347.00000	4,453	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		292.00000	275	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,974.00000	2,070	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.35	Call		258.00000	243	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,240.00000	2,337	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		247.00000	232	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,329.00000	2,427	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		237.00000	223	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,419.00000	2,518	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		227.00000	214	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,509.00000	2,609	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		109.00000	104	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,492.00000	4,598	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		318.00000	299	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,801.00000	1,894	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		116.00000	110	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,299.00000	4,405	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		969.00000	903	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		352.00000	397	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		383.00000	359	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,465.00000	1,554	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		305.00000	287	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,887.00000	1,982	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		998.00000	930	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		330.00000	374	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		325.00000	306	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,758.00000	1,851	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		130.00000	124	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,963.00000	4,069	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,027.00000	957	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		310.00000	352	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		402.00000	376	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,384.00000	1,471	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		383.00000	359	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,465.00000	1,554	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		128.00000	122	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,011.00000	4,117	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,057.00000	986	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		290.00000	330	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		412.00000	386	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,344.00000	1,430	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,618.00000	4,506	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,128.00000	3,017	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		11.00000	12	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,704.00000	1,604	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		86.00000	99	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		179.00000	169	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,062.00000	3,164	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		71.00000	68	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,954.00000	6,063	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		47.00000	45	36.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,430.00000	7,540	36.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,868.00000	4,756	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,376.00000	3,264	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		8.00000	9	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,924.00000	1,821	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		57.00000	66	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		197.00000	186	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,829.00000	2,931	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		118.00000	112	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,251.00000	4,357	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		76.00000	72	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,708.00000	5,817	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		50.00000	48	36.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,183.00000	7,293	36.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,219.00000	1,139	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		202.00000	234	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		422.00000	395	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,305.00000	1,390	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		365.00000	342	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,547.00000	1,637	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		145.00000	138	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,628.00000	3,733	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,178.00000	3,066	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		10.00000	11	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,204.00000	2,095	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		36.00000	40	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,333.00000	1,243	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		166.00000	188	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		182.00000	173	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,015.00000	3,117	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		95.00000	90	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,927.00000	5,035	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,396.00000	2,286	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		28.00000	31	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,493.00000	1,399	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		126.00000	143	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		139.00000	132	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,771.00000	3,877	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		101.00000	96	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,733.00000	4,841	32.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.35	Call			173.00000	163	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,155.00000	3,258	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			125.00000	118	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,107.00000	4,213	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			91.00000	86	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,073.00000	5,181	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,426.00000	3,314	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			8.00000	9	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,444.00000	2,335	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			27.00000	29	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,534.00000	1,439	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			117.00000	134	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			862.00000	802	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			445.00000	497	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			167.00000	158	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,249.00000	3,353	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			88.00000	84	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,171.00000	5,279	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,277.00000	3,165	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			9.00000	10	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,300.00000	2,190	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			32.00000	35	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,412.00000	1,320	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			145.00000	165	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			790.00000	734	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			522.00000	579	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			232.00000	218	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,464.00000	2,563	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			158.00000	150	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,391.00000	3,495	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			85.00000	81	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,317.00000	5,425	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,227.00000	3,116	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			10.00000	11	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,252.00000	2,143	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			34.00000	38	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,373.00000	1,281	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			155.00000	176	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			155.00000	147	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,438.00000	3,542	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			113.00000	107	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,395.00000	4,502	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			83.00000	79	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,366.00000	5,474	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			222.00000	209	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,555.00000	2,654	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		153.00000	145	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,485.00000	3,590	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		111.00000	105	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,443.00000	4,550	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		82.00000	78	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,415.00000	5,523	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		164.00000	155	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,296.00000	3,400	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		87.00000	83	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,219.00000	5,328	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,475.00000	3,363	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		8.00000	8	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,493.00000	2,383	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		25.00000	28	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,576.00000	1,479	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		108.00000	124	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		888.00000	826	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		421.00000	471	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		252.00000	237	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,285.00000	2,382	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		170.00000	161	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,202.00000	3,305	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		89.00000	85	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,122.00000	5,230	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,525.00000	3,413	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	8	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,541.00000	2,431	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		24.00000	26	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,618.00000	1,521	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		101.00000	115	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		914.00000	851	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		397.00000	446	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,574.00000	3,463	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		7.00000	7	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,590.00000	2,480	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		22.00000	24	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,661.00000	1,562	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		93.00000	107	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		941.00000	876	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		374.00000	421	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		176.00000	166	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,108.00000	3,211	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		126.00000	120	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,059.00000	4,165	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.30	Call			92.00000	88	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,025.00000	5,132	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,723.00000	3,611	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			6.00000	6	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,736.00000	2,625	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			18.00000	20	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,791.00000	1,690	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			73.00000	85	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			186.00000	176	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,968.00000	3,071	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			96.00000	92	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,879.00000	4,986	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,773.00000	3,661	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			6.00000	6	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,784.00000	2,674	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			17.00000	19	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,835.00000	1,733	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			68.00000	78	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			189.00000	179	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,922.00000	3,024	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			134.00000	128	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,867.00000	3,973	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			98.00000	93	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,830.00000	4,938	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,823.00000	3,711	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			5.00000	6	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,833.00000	2,723	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			16.00000	18	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,880.00000	1,777	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			62.00000	72	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,088.00000	1,015	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			271.00000	310	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			193.00000	183	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,876.00000	2,977	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			136.00000	130	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,819.00000	3,925	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			99.00000	94	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,782.00000	4,889	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,872.00000	3,760	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			5.00000	5	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,882.00000	2,772	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			15.00000	16	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,120.00000	1,045	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			252.00000	290	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,674.00000	3,562	26.78	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 14/06/2010 Currency Future	4.70	Put		6.00000	7	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,687.00000	2,577	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		19.00000	21	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,747.00000	1,647	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		80.00000	92	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		67.00000	63	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,199.00000	6,308	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		161.00000	152	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,343.00000	3,447	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		66.00000	62	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,248.00000	6,357	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		65.00000	61	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,297.00000	6,406	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,071.00000	3,959	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		4.00000	4	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,079.00000	2,968	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		12.00000	13	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,109.00000	2,002	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		41.00000	46	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,257.00000	1,172	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		189.00000	217	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		107.00000	102	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,540.00000	4,647	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		71.00000	67	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,003.00000	6,112	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,121.00000	4,009	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		3.00000	4	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,156.00000	2,048	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		39.00000	42	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,295.00000	1,206	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		177.00000	201	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		42.00000	40	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,925.00000	8,035	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,022.00000	3,910	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,030.00000	2,919	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		12.00000	13	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,061.00000	1,956	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		44.00000	51	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		70.00000	66	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,052.00000	6,161	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		41.00000	38	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,024.00000	8,133	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,922.00000	3,810	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		5.00000	5	28.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,931.00000	2,821	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			14.00000	15	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,970.00000	1,866	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			52.00000	61	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,152.00000	1,075	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			235.00000	270	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			68.00000	64	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,150.00000	6,259	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			39.00000	37	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,122.00000	8,232	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			38.00000	35	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,220.00000	8,330	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			39.00000	36	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,171.00000	8,281	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			222.00000	209	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,555.00000	2,654	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			111.00000	105	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,443.00000	4,550	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			63.00000	60	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,395.00000	6,504	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			35.00000	33	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,368.00000	8,478	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			63.00000	60	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,395.00000	6,504	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,624.00000	3,512	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			7.00000	7	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,638.00000	2,528	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			21.00000	23	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			218.00000	205	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,600.00000	2,700	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			62.00000	59	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,444.00000	6,554	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			35.00000	32	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,417.00000	8,527	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			213.00000	201	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,646.00000	2,746	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			61.00000	58	35.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,494.00000	6,603	35.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			34.00000	32	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,466.00000	8,576	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			37.00000	34	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,269.00000	8,379	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			42.00000	39	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			7,974.00000	8,084	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,170.00000	4,059	29.11	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 14/06/2010 Currency Future	4.20	Put		3.00000	3	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		72.00000	69	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,905.00000	6,014	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		43.00000	40	37.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,875.00000	7,985	37.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,220.00000	4,108	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	3	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		73.00000	70	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,856.00000	5,965	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		43.00000	41	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,826.00000	7,936	37.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.95590	13.06350		18.36	375,721.10	29	25,465.00
£ / R On 14/09/2009 Currency Future	13.05	Call		351.00000	300	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		337.00000	394	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		431.00000	366	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		268.00000	310	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		491.00000	421	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		228.00000	265	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		376.00000	319	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		313.00000	363	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		291.00000	248	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		428.00000	492	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		241.00000	205	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		528.00000	599	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		213.00000	180	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		599.00000	674	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		188.00000	159	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		674.00000	753	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		176.00000	149	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		713.00000	793	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		200.00000	169	20.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		636.00000	713	20.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		227.00000	192	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		563.00000	636	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		257.00000	218	19.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		494.00000	562	19.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		330.00000	281	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		366.00000	425	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		310.00000	264	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		396.00000	458	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		330.00000	281	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		366.00000	425	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		403.00000	340	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		290.00000	334	18.36	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 14/09/2009 Currency Future	12.90	Call			431.00000	366	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			268.00000	310	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			274.00000	232	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			460.00000	527	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			165.00000	140	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			752.00000	834	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			227.00000	192	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			563.00000	636	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			241.00000	205	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			528.00000	599	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			310.00000	264	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			396.00000	458	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			523.00000	451	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			209.00000	245	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			461.00000	393	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			247.00000	287	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			165.00000	140	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			752.00000	834	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			95.00000	80	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,131.00000	1,224	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			137.00000	116	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			874.00000	960	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			121.00000	102	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			958.00000	1,046	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			129.00000	109	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			915.00000	1,003	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			121.00000	102	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			958.00000	1,046	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			101.00000	85	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,087.00000	1,179	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			79.00000	67	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,265.00000	1,361	23.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			84.00000	71	22.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,220.00000	1,315	22.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			95.00000	80	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,131.00000	1,224	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			70.00000	59	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,357.00000	1,454	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			62.00000	53	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,449.00000	1,547	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			59.00000	50	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,495.00000	1,594	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			74.00000	63	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,311.00000	1,407	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			40.00000	34	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Put			1,826.00000	1,928	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			31.00000	27	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,067.00000	2,171	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			21.00000	18	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,557.00000	2,662	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			25.00000	22	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,311.00000	2,416	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			27.00000	24	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,214.00000	2,318	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			29.00000	26	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,116.00000	2,220	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			40.00000	34	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,826.00000	1,928	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			52.00000	45	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,589.00000	1,689	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			44.00000	38	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,731.00000	1,832	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			31.00000	27	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,067.00000	2,171	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			34.00000	29	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,970.00000	2,073	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			38.00000	32	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,874.00000	1,976	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			32.00000	28	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,018.00000	2,122	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			36.00000	31	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,922.00000	2,025	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			42.00000	36	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,778.00000	1,880	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			38.00000	32	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,874.00000	1,976	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			26.00000	23	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,262.00000	2,367	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			28.00000	25	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,165.00000	2,269	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			47.00000	40	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,683.00000	1,784	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			25.00000	22	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,311.00000	2,416	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			21.00000	18	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,557.00000	2,662	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			23.00000	20	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,410.00000	2,514	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			20.00000	18	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,606.00000	2,712	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Call			19.00000	17	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,656.00000	2,761	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			22.00000	20	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,459.00000	2,564	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			66.00000	56	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,403.00000	1,500	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			18.00000	16	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,755.00000	2,860	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			49.00000	42	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,636.00000	1,736	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			42.00000	36	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,778.00000	1,880	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			24.00000	21	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,361.00000	2,465	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			74.00000	63	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,311.00000	1,407	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			107.00000	90	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,043.00000	1,134	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			114.00000	96	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,000.00000	1,090	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			89.00000	75	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,176.00000	1,269	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			55.00000	47	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,542.00000	1,641	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			26.00000	23	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,262.00000	2,367	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			17.00000	15	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,853.00000	2,959	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			24.00000	21	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,361.00000	2,465	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			18.00000	16	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,755.00000	2,860	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			17.00000	15	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,853.00000	2,959	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			16.00000	14	30.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,952.00000	3,058	30.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			15.00000	13	30.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,051.00000	3,157	30.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			32.00000	28	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,018.00000	2,122	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			21.00000	19	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,508.00000	2,613	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			19.00000	16	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,705.00000	2,811	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			21.00000	19	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Put		2,508.00000	2,613	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		17.00000	15	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,804.00000	2,909	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		16.00000	14	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,903.00000	3,009	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		15.00000	14	30.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		3,002.00000	3,108	30.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		66.00000	56	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,403.00000	1,500	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		13.00000	12	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		3,250.00000	3,356	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		89.00000	75	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,176.00000	1,269	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		49.00000	42	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,636.00000	1,736	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		29.00000	26	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,116.00000	2,220	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		52.00000	45	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,589.00000	1,689	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		146.00000	123	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		832.00000	917	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		129.00000	109	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		915.00000	1,003	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		101.00000	85	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,087.00000	1,179	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		55.00000	47	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,542.00000	1,641	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		137.00000	116	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		874.00000	960	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		155.00000	131	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		792.00000	875	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		70.00000	59	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,357.00000	1,454	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		176.00000	149	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		713.00000	793	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		4,964.00000	4,856	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,466.00000	3,358	33.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		2.00000	3	33.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		1,982.00000	1,876	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		19.00000	20	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		624.00000	546	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		160.00000	190	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		9.00000	8	34.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		4,045.00000	4,152	34.66	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	18.60	Call			3.00000	3	38.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,540.00000	5,647	38.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			2.00000	1	42.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,038.00000	7,146	42.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,414.00000	5,306	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,915.00000	3,807	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,424.00000	2,317	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			10.00000	11	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			977.00000	885	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			63.00000	79	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			11.00000	10	32.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,598.00000	3,704	32.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	4	37.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,091.00000	5,198	37.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			2.00000	2	41.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,588.00000	6,696	41.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,664.00000	5,556	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,164.00000	4,057	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			1.00000	1	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,671.00000	2,564	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			7.00000	8	29.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,205.00000	1,103	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			42.00000	47	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			13.00000	11	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,349.00000	3,455	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			5.00000	4	36.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,841.00000	4,948	36.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	2	40.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,339.00000	6,446	40.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			589.00000	513	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			175.00000	207	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			696.00000	615	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			132.00000	159	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			555.00000	481	18.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			192.00000	225	18.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			733.00000	650	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			120.00000	145	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			659.00000	580	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			146.00000	174	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			461.00000	393	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			247.00000	287	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			555.00000	481	18.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.70	Put		192.00000	225	18.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		291.00000	248	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		428.00000	492	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,167.00000	3,060	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		4.00000	4	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,178.00000	2,072	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		14.00000	16	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		10.00000	9	34.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,846.00000	3,953	34.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		3.00000	2	39.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,839.00000	5,946	39.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		1.00000	1	45.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,838.00000	7,945	45.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,064.00000	3,957	36.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		1.00000	1	36.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,068.00000	2,961	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		4.00000	5	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,080.00000	1,974	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		17.00000	18	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,111.00000	1,012	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		47.00000	57	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		9.00000	8	34.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		3,946.00000	4,052	34.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		3.00000	2	39.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		5,939.00000	6,046	39.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		7,938.00000	8,045	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		3,965.00000	3,857	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		1.00000	1	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		2,968.00000	2,861	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		5.00000	5	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		1,020.00000	927	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		56.00000	71	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		2.00000	2	39.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		6,039.00000	6,146	39.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		8,038.00000	8,145	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		2,919.00000	2,812	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		5.00000	6	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		1,933.00000	1,827	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		19.00000	21	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		9.00000	7	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		4,095.00000	4,201	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		2.00000	2	40.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		6,089.00000	6,196	40.10	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 14/09/2009 Currency Future	21.15	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		8,088.00000	8,195	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call		3,765.00000	3,657	34.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put		2.00000	2	34.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call		2,770.00000	2,663	30.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put		6.00000	7	30.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call		1,786.00000	1,680	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put		22.00000	24	24.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call		851.00000	764	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put		88.00000	108	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call		8.00000	7	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put		4,244.00000	4,351	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		2.00000	2	40.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		6,239.00000	6,346	40.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		8,237.00000	8,345	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,665.00000	3,558	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		2.00000	2	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,688.00000	1,583	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		25.00000	27	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		772.00000	687	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		108.00000	131	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		7.00000	6	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,344.00000	4,450	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,337.00000	8,445	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,615.00000	3,508	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		2.00000	2	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,621.00000	2,515	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		8.00000	9	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,639.00000	1,534	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		26.00000	28	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		7.00000	6	35.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,393.00000	4,500	35.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		2.00000	2	41.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,389.00000	6,496	41.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,387.00000	8,495	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,566.00000	3,458	34.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		2.00000	2	34.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,572.00000	2,465	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		8.00000	9	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,591.00000	1,486	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		27.00000	30	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		7.00000	6	35.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.50	Put		4,443.00000	4,550	35.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		2.00000	2	41.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,438.00000	6,546	41.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,437.00000	8,545	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,473.00000	2,367	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		10.00000	11	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,494.00000	1,389	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		30.00000	33	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		6.00000	5	35.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,543.00000	4,649	35.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		2.00000	2	41.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,538.00000	6,646	41.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,537.00000	8,645	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,516.00000	3,408	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		2.00000	2	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,522.00000	2,416	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		9.00000	10	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,542.00000	1,438	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		29.00000	32	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		6.00000	5	35.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,493.00000	4,600	35.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		2.00000	2	41.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,488.00000	6,596	41.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,487.00000	8,595	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,715.00000	3,608	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		2.00000	2	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,720.00000	2,613	29.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		7.00000	8	29.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,737.00000	1,632	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		24.00000	26	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		811.00000	725	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		98.00000	119	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		7.00000	6	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,294.00000	4,400	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		2.00000	2	40.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,289.00000	6,396	40.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,287.00000	8,395	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,865.00000	3,757	35.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		1.00000	1	35.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,869.00000	2,762	30.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		6.00000	6	30.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.20	Call			1,884.00000	1,778	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			20.00000	22	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			934.00000	844	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			71.00000	88	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			8.00000	7	34.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,145.00000	4,251	34.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	2	40.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,139.00000	6,246	40.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,137.00000	8,245	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,114.00000	4,007	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,117.00000	3,010	31.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			4.00000	4	31.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,129.00000	2,023	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			15.00000	17	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,158.00000	1,056	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			44.00000	50	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			10.00000	9	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,896.00000	4,003	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			3.00000	2	39.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,889.00000	5,996	39.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,888.00000	7,995	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,264.00000	4,156	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			1.00000	1	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,267.00000	3,159	32.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			3.00000	3	32.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,276.00000	2,170	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			13.00000	14	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,301.00000	1,198	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			37.00000	42	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			10.00000	9	33.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,747.00000	3,853	33.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			3.00000	2	39.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,739.00000	5,847	39.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	45.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,738.00000	7,845	45.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,314.00000	4,206	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	36.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,316.00000	3,209	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			3.00000	3	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,325.00000	2,219	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			12.00000	13	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,349.00000	1,246	20.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.75	Put		35.00000	40	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		11.00000	9	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,697.00000	3,803	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		3.00000	3	38.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,689.00000	5,797	38.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	44.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,688.00000	7,795	44.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		4,015.00000	3,907	36.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		1.00000	1	36.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		3,018.00000	2,911	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		5.00000	5	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		2,031.00000	1,925	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		18.00000	19	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		1,063.00000	969	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		50.00000	63	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		9.00000	8	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		3,996.00000	4,102	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		2.00000	2	39.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		5,989.00000	6,096	39.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		1.00000	1	45.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		7,988.00000	8,095	45.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.17720	13.28810		18.85	0.00	0	14,363.00
£ / R On 14/12/2009 Currency Future	13.30	Call		606.00000	558	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		618.00000	681	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		673.00000	617	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		535.00000	590	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		746.00000	686	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		458.00000	509	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		721.00000	663	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		483.00000	535	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		650.00000	596	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		562.00000	619	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		550.00000	506	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		712.00000	779	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		499.00000	459	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		811.00000	882	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		484.00000	445	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		845.00000	917	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		440.00000	404	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		952.00000	1,027	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		426.00000	391	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		988.00000	1,064	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		454.00000	417	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		916.00000	990	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		468.00000	431	20.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Put			880.00000	953	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			484.00000	445	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			845.00000	917	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			532.00000	490	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			744.00000	813	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			568.00000	523	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			680.00000	746	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			587.00000	540	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			649.00000	713	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			650.00000	596	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			562.00000	619	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			673.00000	617	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			535.00000	590	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			697.00000	640	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			509.00000	562	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			426.00000	391	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			988.00000	1,064	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			468.00000	431	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			880.00000	953	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			499.00000	459	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			811.00000	882	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			550.00000	506	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			712.00000	779	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			516.00000	474	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			778.00000	847	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			454.00000	417	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			916.00000	990	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			697.00000	640	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			509.00000	562	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			772.00000	710	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			434.00000	483	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			499.00000	459	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			811.00000	882	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			323.00000	296	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,335.00000	1,419	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			388.00000	356	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,100.00000	1,179	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			376.00000	345	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,138.00000	1,218	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			376.00000	345	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,138.00000	1,218	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			365.00000	335	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,176.00000	1,258	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			333.00000	306	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,295.00000	1,378	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.45	Call			295.00000	271	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,457.00000	1,544	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			313.00000	288	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,375.00000	1,461	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			304.00000	279	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,416.00000	1,502	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			287.00000	263	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,499.00000	1,586	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			228.00000	210	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,840.00000	1,933	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			235.00000	216	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,797.00000	1,888	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			270.00000	248	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,582.00000	1,671	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			255.00000	235	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,667.00000	1,757	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			241.00000	222	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,753.00000	1,845	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			216.00000	199	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,928.00000	2,021	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			205.00000	188	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,017.00000	2,111	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			194.00000	179	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,106.00000	2,201	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			150.00000	134	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,462.00000	2,557	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			365.00000	335	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,176.00000	1,258	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			343.00000	315	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,255.00000	1,338	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			413.00000	379	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,025.00000	1,102	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			270.00000	248	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,582.00000	1,671	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			354.00000	325	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,215.00000	1,298	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			278.00000	256	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,540.00000	1,629	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			263.00000	241	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,625.00000	1,714	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			248.00000	228	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,710.00000	1,801	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			199.00000	183	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,061.00000	2,156	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			426.00000	391	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		988.00000	1,064	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		400.00000	368	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,062.00000	1,140	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		354.00000	325	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,215.00000	1,298	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		278.00000	256	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,540.00000	1,629	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		222.00000	204	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,884.00000	1,977	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		263.00000	241	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,625.00000	1,714	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		210.00000	193	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,972.00000	2,066	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		413.00000	379	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,025.00000	1,102	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		304.00000	279	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,416.00000	1,502	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		228.00000	210	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,840.00000	1,933	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		313.00000	288	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,375.00000	1,461	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,990.00000	4,879	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,508.00000	3,399	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		20.00000	21	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,047.00000	1,944	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		59.00000	67	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		854.00000	788	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		366.00000	411	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		131.00000	117	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,642.00000	2,739	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		48.00000	42	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,059.00000	4,165	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		27.00000	25	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,539.00000	5,648	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		17.00000	15	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,028.00000	7,138	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,439.00000	5,328	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,951.00000	3,842	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		13.00000	14	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,481.00000	2,374	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		43.00000	47	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,139.00000	1,059	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		201.00000	232	17.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Call			178.00000	161	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,240.00000	2,333	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			64.00000	56	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,626.00000	3,728	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			31.00000	29	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,093.00000	5,201	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			19.00000	18	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,581.00000	6,691	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,688.00000	5,578	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,197.00000	4,088	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			9.00000	10	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,725.00000	2,617	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			37.00000	39	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,338.00000	1,244	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			150.00000	167	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			76.00000	66	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,388.00000	3,489	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			34.00000	31	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,846.00000	4,954	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			21.00000	20	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,333.00000	6,442	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			568.00000	523	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			680.00000	746	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			799.00000	736	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			410.00000	458	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			973.00000	901	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			285.00000	324	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			912.00000	843	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			324.00000	366	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			799.00000	736	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			410.00000	458	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			882.00000	815	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			344.00000	388	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			826.00000	761	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			388.00000	434	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			628.00000	577	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			590.00000	649	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			388.00000	356	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,100.00000	1,179	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			587.00000	540	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			649.00000	713	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			365.00000	335	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,176.00000	1,258	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			400.00000	368	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.95	Put		1,062.00000	1,140	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		532.00000	490	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		744.00000	813	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		3,214.00000	3,105	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		26.00000	28	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		2,239.00000	2,133	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		51.00000	56	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		54.00000	47	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		3,866.00000	3,970	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		25.00000	23	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,837.00000	5,946	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		13.00000	12	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,825.00000	7,935	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,099.00000	3,990	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		11.00000	13	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,116.00000	3,008	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		28.00000	30	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,143.00000	2,037	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		55.00000	60	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,255.00000	1,163	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		167.00000	186	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		51.00000	44	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		3,963.00000	4,066	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		24.00000	23	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		5,936.00000	6,045	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		13.00000	12	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		7,925.00000	8,035	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,969.00000	2,861	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		31.00000	33	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		2,001.00000	1,899	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		63.00000	71	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		47.00000	41	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,108.00000	4,214	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		23.00000	21	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,085.00000	6,194	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		12.00000	11	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,074.00000	8,184	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		4,001.00000	3,891	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		13.00000	14	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		3,018.00000	2,910	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		30.00000	32	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,174.00000	1,093	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		186.00000	216	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		184.00000	166	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,196.00000	2,289	23.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.30	Call		23.00000	22	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,035.00000	6,145	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		12.00000	11	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,024.00000	8,134	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,803.00000	3,694	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		15.00000	16	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,823.00000	2,714	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		34.00000	37	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,863.00000	1,762	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		75.00000	85	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,037.00000	962	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		249.00000	285	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		161.00000	144	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,372.00000	2,467	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		44.00000	39	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,256.00000	4,361	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		22.00000	20	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,234.00000	6,343	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		11.00000	10	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,223.00000	8,333	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,655.00000	3,546	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		17.00000	19	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,676.00000	2,568	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		38.00000	41	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,728.00000	1,628	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		90.00000	101	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		942.00000	872	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		304.00000	344	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		145.00000	130	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,507.00000	2,603	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		41.00000	36	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,403.00000	4,509	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		21.00000	19	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,382.00000	6,492	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		10.00000	9	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,372.00000	8,482	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,606.00000	3,497	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		18.00000	20	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,627.00000	2,519	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		39.00000	42	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,683.00000	1,584	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		95.00000	107	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		140.00000	125	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,552.00000	2,648	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		40.00000	36	26.78	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	17.70	Put		4,452.00000	4,559	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		20.00000	19	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,432.00000	6,542	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		10.00000	9	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,421.00000	8,531	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,557.00000	3,448	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		19.00000	21	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,579.00000	2,471	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		41.00000	44	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,639.00000	1,541	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		101.00000	113	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		135.00000	121	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,597.00000	2,694	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		39.00000	35	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,501.00000	4,608	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		20.00000	19	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,482.00000	6,591	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		9.00000	8	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,471.00000	8,581	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,459.00000	3,350	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		21.00000	22	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,551.00000	1,454	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		113.00000	127	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		126.00000	113	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,688.00000	2,785	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		38.00000	34	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,600.00000	4,707	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		9.00000	8	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,571.00000	8,681	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,530.00000	2,422	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		42.00000	45	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,595.00000	1,497	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		107.00000	120	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		39.00000	35	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,550.00000	4,657	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		19.00000	18	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,531.00000	6,641	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		9.00000	8	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,521.00000	8,631	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,754.00000	3,644	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		16.00000	17	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,774.00000	2,665	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		36.00000	38	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,818.00000	1,717	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		80.00000	90	18.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			1,005.00000	931	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			267.00000	304	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			155.00000	139	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,417.00000	2,512	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			43.00000	38	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,305.00000	4,411	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			21.00000	20	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,283.00000	6,393	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			11.00000	10	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,272.00000	8,382	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,853.00000	3,743	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			15.00000	16	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,871.00000	2,763	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			33.00000	36	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,909.00000	1,807	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			71.00000	80	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,070.00000	994	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			232.00000	267	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			166.00000	150	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,328.00000	2,422	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			45.00000	39	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,206.00000	4,312	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			22.00000	21	30.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,184.00000	6,293	30.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			11.00000	10	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,173.00000	8,283	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			4,246.00000	4,137	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			8.00000	10	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,263.00000	3,154	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			24.00000	27	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,288.00000	2,181	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			50.00000	54	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,380.00000	1,285	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			142.00000	158	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			210.00000	193	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,972.00000	2,066	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			56.00000	48	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			3,818.00000	3,921	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			25.00000	23	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			5,787.00000	5,896	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			13.00000	12	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			7,775.00000	7,885	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,295.00000	4,186	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			7.00000	9	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,312.00000	3,203	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 14/12/2009 Currency Future	10.00	Put		23.00000	26	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,336.00000	2,229	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		48.00000	52	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,422.00000	1,327	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		134.00000	150	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		58.00000	50	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,770.00000	3,873	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		25.00000	24	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,737.00000	5,847	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		13.00000	13	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,725.00000	7,835	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,148.00000	4,039	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		10.00000	12	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		3,165.00000	3,056	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		27.00000	29	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		2,191.00000	2,085	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		53.00000	58	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		1,296.00000	1,203	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		158.00000	176	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		199.00000	183	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,061.00000	2,156	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		52.00000	45	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		3,914.00000	4,018	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		24.00000	23	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		5,886.00000	5,996	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		13.00000	12	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		7,875.00000	7,985	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		4,050.00000	3,940	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		12.00000	13	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		3,067.00000	2,959	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		29.00000	31	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		2,095.00000	1,991	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		57.00000	63	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		1,214.00000	1,128	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		176.00000	201	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		189.00000	172	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,151.00000	2,245	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		49.00000	43	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,011.00000	4,116	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		24.00000	22	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		5,986.00000	6,095	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		13.00000	12	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		7,974.00000	8,084	33.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.39570	13.50910		19.08	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	13.50	Call		815.00000	766	19.28	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 15/03/2010 Currency Future	13.50	Put			806.00000	870	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			878.00000	824	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			719.00000	778	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			946.00000	888	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			637.00000	692	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			923.00000	866	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			664.00000	720	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			857.00000	803	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			747.00000	808	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			759.00000	713	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			900.00000	967	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			707.00000	664	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			998.00000	1,069	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			675.00000	634	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,066.00000	1,138	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			630.00000	592	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,171.00000	1,246	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			660.00000	619	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,101.00000	1,174	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			691.00000	649	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,032.00000	1,103	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			724.00000	680	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			965.00000	1,034	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			796.00000	748	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			837.00000	902	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			777.00000	730	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			868.00000	934	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			836.00000	784	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			776.00000	839	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			900.00000	845	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			691.00000	749	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			741.00000	696	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			932.00000	1,001	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,040.00000	3,928	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			31.00000	32	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,064.00000	2,954	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			55.00000	58	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,107.00000	2,008	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			98.00000	112	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,330.00000	1,255	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			321.00000	360	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			515.00000	483	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,506.00000	1,588	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			341.00000	319	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,332.00000	2,423	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	16.50	Call			225.00000	210	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,215.00000	3,314	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			154.00000	143	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,145.00000	4,247	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,942.00000	3,830	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	34	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,967.00000	2,857	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			58.00000	62	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,022.00000	1,924	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			113.00000	128	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,268.00000	1,196	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			359.00000	400	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			493.00000	463	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,584.00000	1,667	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			326.00000	305	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,417.00000	2,510	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			216.00000	202	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,307.00000	3,406	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			148.00000	137	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,238.00000	4,341	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,843.00000	3,732	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			34.00000	37	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,870.00000	2,761	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			61.00000	65	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,938.00000	1,841	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			129.00000	146	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,209.00000	1,139	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			400.00000	443	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			472.00000	443	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,663.00000	1,748	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			313.00000	292	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,504.00000	2,597	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			208.00000	194	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,399.00000	3,499	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			141.00000	131	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,332.00000	4,435	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,746.00000	3,634	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			36.00000	39	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,774.00000	2,665	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	69	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,855.00000	1,761	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			146.00000	165	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,151.00000	1,084	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			442.00000	488	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			452.00000	425	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.80	Put		1,743.00000	1,829	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		300.00000	280	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,590.00000	2,685	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		200.00000	187	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,491.00000	3,591	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		135.00000	125	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,426.00000	4,529	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,599.00000	3,488	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		40.00000	42	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,630.00000	2,521	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		71.00000	75	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,735.00000	1,643	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		176.00000	198	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,070.00000	1,006	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		511.00000	560	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		425.00000	399	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,866.00000	1,953	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		281.00000	263	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,722.00000	2,817	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		189.00000	177	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,630.00000	3,731	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		126.00000	117	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,567.00000	4,671	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,697.00000	3,586	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		37.00000	40	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,726.00000	2,617	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		67.00000	71	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,815.00000	1,721	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		156.00000	175	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,124.00000	1,057	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		464.00000	512	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		443.00000	416	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,784.00000	1,870	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		293.00000	274	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,634.00000	2,729	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		196.00000	183	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,537.00000	3,638	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		132.00000	122	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,473.00000	4,576	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,991.00000	3,879	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		31.00000	33	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,015.00000	2,906	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		56.00000	60	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,064.00000	1,965	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		105.00000	120	17.28	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 15/03/2010 Currency Future	12.55	Call		1,299.00000	1,225	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		340.00000	379	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		504.00000	473	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,545.00000	1,627	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		334.00000	312	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,374.00000	2,466	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		220.00000	206	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,261.00000	3,360	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		151.00000	140	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,192.00000	4,294	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,794.00000	3,683	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		35.00000	38	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,822.00000	2,713	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		63.00000	67	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,896.00000	1,801	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		137.00000	155	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,180.00000	1,111	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		421.00000	465	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		462.00000	434	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,703.00000	1,788	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		306.00000	286	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,547.00000	2,641	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		204.00000	191	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,445.00000	3,545	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		138.00000	128	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,379.00000	4,482	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,892.00000	3,781	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		33.00000	35	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,919.00000	2,809	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		60.00000	63	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,979.00000	1,882	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		120.00000	137	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,238.00000	1,167	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		379.00000	421	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		482.00000	453	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,623.00000	1,707	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		319.00000	299	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,460.00000	2,553	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		212.00000	198	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,353.00000	3,452	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		144.00000	134	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,285.00000	4,388	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,648.00000	3,537	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		39.00000	41	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,678.00000	2,569	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.90	Put		69.00000	73	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,775.00000	1,682	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		166.00000	186	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,096.00000	1,031	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		487.00000	536	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		434.00000	407	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,825.00000	1,912	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		287.00000	269	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,678.00000	2,773	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		192.00000	180	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,583.00000	3,684	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		129.00000	119	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,520.00000	4,624	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		741.00000	696	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		932.00000	1,001	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,232.00000	4,122	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		23.00000	26	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,258.00000	3,148	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		49.00000	52	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,296.00000	2,187	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		87.00000	92	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,471.00000	1,386	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		261.00000	291	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		563.00000	528	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,354.00000	1,432	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		369.00000	347	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,159.00000	2,251	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		243.00000	228	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,034.00000	3,132	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		166.00000	155	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,957.00000	4,060	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		71.00000	65	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,862.00000	5,969	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		30.00000	28	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,821.00000	7,932	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,088.00000	3,977	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		28.00000	31	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,112.00000	3,002	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		53.00000	57	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,154.00000	2,050	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		95.00000	104	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,365.00000	1,286	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		306.00000	340	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		348.00000	326	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,288.00000	2,380	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			157.00000	146	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,098.00000	4,201	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			66.00000	61	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,007.00000	6,115	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			28.00000	26	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,969.00000	8,081	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			64.00000	58	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,105.00000	6,213	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			27.00000	25	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,068.00000	8,179	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			62.00000	57	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,153.00000	6,261	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			26.00000	24	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,117.00000	8,229	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			58.00000	53	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,299.00000	6,408	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			24.00000	22	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,265.00000	8,377	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			56.00000	51	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,397.00000	6,505	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			23.00000	21	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,364.00000	8,475	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			55.00000	50	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,446.00000	6,554	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			22.00000	21	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,413.00000	8,525	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			53.00000	49	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,494.00000	6,603	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			22.00000	20	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,463.00000	8,574	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,501.00000	3,391	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			42.00000	45	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,534.00000	2,425	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			75.00000	79	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,657.00000	1,567	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			198.00000	222	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,019.00000	957	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			559.00000	611	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			270.00000	252	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,811.00000	2,907	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			121.00000	112	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,662.00000	4,766	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			51.00000	47	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,592.00000	6,701	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			21.00000	19	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.05	Put		8,562.00000	8,673	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		57.00000	52	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,348.00000	6,457	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		24.00000	22	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,315.00000	8,426	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		61.00000	56	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,202.00000	6,310	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		26.00000	24	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,167.00000	8,278	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,136.00000	4,026	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		26.00000	31	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,161.00000	3,051	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		52.00000	55	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,201.00000	2,093	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		92.00000	97	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,399.00000	1,317	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		290.00000	322	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		354.00000	333	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,245.00000	2,338	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		160.00000	150	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,051.00000	4,154	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		68.00000	62	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,959.00000	6,066	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		29.00000	27	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,920.00000	8,031	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,280.00000	4,170	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	25	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,306.00000	3,196	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		47.00000	50	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,344.00000	2,235	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		84.00000	89	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,507.00000	1,421	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		248.00000	276	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		376.00000	353	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,117.00000	2,208	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		169.00000	158	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,910.00000	4,012	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		72.00000	66	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,813.00000	5,920	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		31.00000	29	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,772.00000	7,883	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,329.00000	4,218	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		20.00000	23	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,355.00000	3,245	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		46.00000	49	21.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.20	Call		2,391.00000	2,282	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		82.00000	87	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,544.00000	1,457	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		235.00000	261	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		384.00000	361	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,074.00000	2,165	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		172.00000	161	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,863.00000	3,965	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		74.00000	68	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,765.00000	5,872	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		31.00000	29	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,722.00000	7,834	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,184.00000	4,074	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		25.00000	28	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,209.00000	3,099	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		50.00000	53	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,249.00000	2,140	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		90.00000	94	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,435.00000	1,352	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		276.00000	306	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		361.00000	340	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,202.00000	2,294	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		163.00000	153	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,004.00000	4,107	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		69.00000	63	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,910.00000	6,018	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		30.00000	28	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,870.00000	7,982	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		65.00000	59	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,056.00000	6,164	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		28.00000	26	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,019.00000	8,130	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.60720	13.72310		19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		995.00000	940	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		971.00000	1,033	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,055.00000	997	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		882.00000	940	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,119.00000	1,058	18.90	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		796.00000	851	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,097.00000	1,037	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		824.00000	880	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,014.00000	958	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		941.00000	1,001	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		921.00000	871	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,098.00000	1,163	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Call			871.00000	822	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,198.00000	1,265	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			854.00000	807	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,231.00000	1,300	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			808.00000	763	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,335.00000	1,406	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			274.00000	258	24.99	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,051.00000	4,150	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			793.00000	749	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,370.00000	1,442	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			823.00000	777	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,300.00000	1,370	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			839.00000	792	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,266.00000	1,335	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			904.00000	854	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,131.00000	1,197	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			976.00000	922	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,003.00000	1,065	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			957.00000	905	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,034.00000	1,097	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			904.00000	854	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,131.00000	1,197	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			887.00000	838	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,164.00000	1,231	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			921.00000	871	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,098.00000	1,163	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			995.00000	940	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			971.00000	1,033	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			939.00000	887	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,066.00000	1,130	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,076.00000	1,017	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			852.00000	910	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,187.00000	1,123	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			714.00000	766	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,141.00000	1,079	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			768.00000	822	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			711.00000	672	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,588.00000	1,665	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			779.00000	736	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,406.00000	1,478	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,712.00000	1,624	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			339.00000	367	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,390.00000	1,318	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			517.00000	561	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			550.00000	519	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 14/06/2010 Currency Future	15.35	Put		2,177.00000	2,262	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		393.00000	370	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,020.00000	3,113	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		286.00000	269	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,913.00000	4,012	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		211.00000	198	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,838.00000	4,940	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,748.00000	1,659	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		325.00000	351	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,418.00000	1,345	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		495.00000	538	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,164.00000	1,101	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		741.00000	794	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		559.00000	528	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,136.00000	2,221	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		400.00000	376	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,977.00000	3,069	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		291.00000	274	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,867.00000	3,966	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		214.00000	201	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,791.00000	4,893	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,133.00000	5,019	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		10.00000	11	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,679.00000	3,566	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		56.00000	59	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,291.00000	2,188	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		168.00000	181	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,259.00000	1,193	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		636.00000	685	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		428.00000	402	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,805.00000	2,895	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		266.00000	250	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,143.00000	4,243	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		169.00000	158	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,546.00000	5,651	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		107.00000	99	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,984.00000	7,092	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,577.00000	5,462	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	5	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,118.00000	4,006	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		45.00000	48	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,685.00000	2,579	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		111.00000	122	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,508.00000	1,428	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		435.00000	471	17.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.65	Call			499.00000	471	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,426.00000	2,513	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			304.00000	286	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,731.00000	3,829	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			192.00000	181	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,119.00000	5,223	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			124.00000	115	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,551.00000	6,658	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,826.00000	5,710	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	3	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,355.00000	4,244	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			32.00000	37	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,911.00000	2,804	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			88.00000	96	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,677.00000	1,590	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			354.00000	382	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			541.00000	511	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,218.00000	2,304	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			329.00000	309	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,506.00000	3,602	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			207.00000	195	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,884.00000	4,987	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			134.00000	125	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,311.00000	6,418	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,260.00000	4,149	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			37.00000	42	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,289.00000	3,176	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			66.00000	69	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,377.00000	2,273	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			154.00000	166	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,608.00000	1,522	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			385.00000	415	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			737.00000	696	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,514.00000	1,589	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			524.00000	495	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,300.00000	2,387	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			374.00000	352	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,151.00000	3,245	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,386.00000	3,273	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			63.00000	66	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,464.00000	2,359	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			141.00000	152	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			765.00000	722	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,442.00000	1,515	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			387.00000	364	23.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.40	Put			3,063.00000	3,157	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			282.00000	265	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,959.00000	4,058	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,403.00000	4,292	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			30.00000	34	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,435.00000	3,322	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			62.00000	65	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,507.00000	2,403	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			134.00000	146	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			270.00000	254	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,097.00000	4,197	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			675.00000	637	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,701.00000	1,780	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			483.00000	454	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,510.00000	2,597	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			345.00000	325	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,372.00000	3,467	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			254.00000	238	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,281.00000	4,381	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			618.00000	584	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,895.00000	1,977	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			443.00000	416	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,719.00000	2,809	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			319.00000	300	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,596.00000	3,693	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			235.00000	220	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,512.00000	4,613	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,022.00000	3,908	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			49.00000	51	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,049.00000	2,941	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			75.00000	84	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,166.00000	2,068	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			193.00000	211	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,446.00000	1,372	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			473.00000	515	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			568.00000	537	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,095.00000	2,179	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			406.00000	382	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,933.00000	3,025	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			295.00000	278	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,822.00000	3,920	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			217.00000	204	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,744.00000	4,847	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,875.00000	3,761	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			52.00000	54	21.30	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 14/06/2010 Currency Future	11.90	Call			2,047.00000	1,952	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			224.00000	244	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,363.00000	1,292	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			540.00000	585	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,826.00000	3,712	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			53.00000	55	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,865.00000	2,758	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	101	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,008.00000	1,914	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			235.00000	256	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,336.00000	1,266	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			563.00000	609	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			532.00000	503	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,259.00000	2,345	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			380.00000	358	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,107.00000	3,201	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			278.00000	262	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,005.00000	4,104	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			204.00000	192	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,931.00000	5,034	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,728.00000	3,615	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			55.00000	57	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,774.00000	2,668	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			101.00000	111	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,932.00000	1,839	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			259.00000	281	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,285.00000	1,217	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			612.00000	659	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			515.00000	487	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,342.00000	2,430	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			368.00000	346	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,195.00000	3,289	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			198.00000	186	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,025.00000	5,129	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,630.00000	3,517	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			57.00000	60	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,857.00000	1,765	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			284.00000	308	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,235.00000	1,169	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			662.00000	712	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			356.00000	335	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,283.00000	3,378	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			262.00000	246	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,189.00000	4,289	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,924.00000	3,810	21.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.85	Put		51.00000	53	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,956.00000	2,849	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		83.00000	92	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,086.00000	1,990	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		213.00000	233	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,071.00000	3,957	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		48.00000	50	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,095.00000	2,987	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	80	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,206.00000	2,108	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		183.00000	201	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,475.00000	1,400	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		452.00000	493	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		578.00000	546	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,055.00000	2,138	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		413.00000	389	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,890.00000	2,982	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		300.00000	282	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,776.00000	3,875	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		221.00000	207	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,697.00000	4,800	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,095.00000	2,987	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	80	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,206.00000	2,108	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		183.00000	201	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,475.00000	1,400	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		452.00000	493	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		578.00000	546	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,055.00000	2,138	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,777.00000	3,663	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		54.00000	56	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,820.00000	2,713	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		97.00000	106	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,970.00000	1,876	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		247.00000	269	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,310.00000	1,241	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		587.00000	634	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		201.00000	189	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,978.00000	5,082	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,729.00000	2,623	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		106.00000	116	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,894.00000	1,802	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		271.00000	295	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		507.00000	479	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,384.00000	2,472	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.60	Call			362.00000	341	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,239.00000	3,333	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			195.00000	183	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,072.00000	5,176	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,212.00000	4,102	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			39.00000	45	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,240.00000	3,128	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			67.00000	71	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,334.00000	2,231	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			161.00000	173	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,574.00000	1,489	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			401.00000	432	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			608.00000	574	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,935.00000	2,017	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			435.00000	409	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,762.00000	2,852	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			314.00000	295	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,641.00000	3,738	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			231.00000	217	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,558.00000	4,660	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			149.00000	140	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,976.00000	6,083	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			80.00000	74	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,907.00000	8,017	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,143.00000	3,033	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			70.00000	76	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,249.00000	2,148	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			175.00000	191	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			145.00000	136	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,072.00000	6,178	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			78.00000	71	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,005.00000	8,114	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			141.00000	131	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,168.00000	6,274	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			75.00000	68	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,102.00000	8,211	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,973.00000	3,859	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			50.00000	52	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,002.00000	2,895	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			79.00000	88	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,126.00000	2,029	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			203.00000	222	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			474.00000	446	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,551.00000	2,639	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			250.00000	235	25.31	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	17.80	Put		4,327.00000	4,427	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		139.00000	129	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,215.00000	6,322	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		73.00000	67	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,150.00000	8,260	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,865.00000	2,758	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		92.00000	101	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,008.00000	1,914	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		235.00000	256	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,336.00000	1,266	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		563.00000	609	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		450.00000	424	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,677.00000	2,766	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		238.00000	224	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,465.00000	4,566	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		132.00000	123	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,359.00000	6,465	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		69.00000	63	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,296.00000	8,406	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		450.00000	424	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,677.00000	2,766	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		130.00000	121	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,407.00000	6,513	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		68.00000	62	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,345.00000	8,454	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		420.00000	396	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,847.00000	2,938	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		224.00000	210	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,651.00000	4,753	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		64.00000	58	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,491.00000	8,601	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,581.00000	3,468	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		58.00000	61	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,640.00000	2,535	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		117.00000	127	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,820.00000	1,729	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		297.00000	322	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		1,211.00000	1,146	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		688.00000	739	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		122.00000	113	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,599.00000	6,706	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		62.00000	57	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,539.00000	8,650	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,484.00000	3,371	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		61.00000	64	19.81	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	11.30	Call			2,551.00000	2,447	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			128.00000	139	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			118.00000	109	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,695.00000	6,802	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			60.00000	54	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,637.00000	8,747	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,533.00000	3,419	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			60.00000	62	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,596.00000	2,490	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			122.00000	133	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,784.00000	1,694	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			311.00000	337	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			120.00000	111	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,647.00000	6,754	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			61.00000	56	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,588.00000	8,698	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			228.00000	213	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,604.00000	4,706	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			126.00000	117	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,503.00000	6,610	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			65.00000	59	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,442.00000	8,552	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			458.00000	431	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,635.00000	2,724	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			242.00000	227	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,419.00000	4,520	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			71.00000	64	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,247.00000	8,357	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,308.00000	4,196	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			34.00000	39	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,338.00000	3,225	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			65.00000	68	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,420.00000	2,316	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			147.00000	159	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,642.00000	1,556	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			369.00000	398	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			153.00000	144	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			5,880.00000	5,986	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			82.00000	76	28.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			7,809.00000	7,919	28.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			155.00000	146	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			5,832.00000	5,938	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			84.00000	77	28.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			7,761.00000	7,870	28.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			4,165.00000	4,055	22.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.60	Put		42.00000	47	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,192.00000	3,079	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		69.00000	72	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,541.00000	1,457	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		418.00000	450	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,034.00000	977	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		911.00000	970	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		147.00000	138	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,024.00000	6,131	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		79.00000	73	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,956.00000	8,065	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		491.00000	462	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,468.00000	2,555	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		258.00000	242	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,235.00000	4,335	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		143.00000	133	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,120.00000	6,226	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		77.00000	70	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,053.00000	8,163	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.04930	11.19660		18.28	110,493.00	10	21,828.00
€ / R On 14/09/2009 Currency Future	11.20	Call		289.00000	229	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		293.00000	380	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		269.00000	212	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		323.00000	413	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		315.00000	246	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		269.00000	347	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		315.00000	246	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		269.00000	347	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		401.00000	312	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		205.00000	263	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		343.00000	265	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		246.00000	316	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		216.00000	170	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		419.00000	521	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		173.00000	136	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		527.00000	637	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		149.00000	117	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		603.00000	718	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		149.00000	117	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		603.00000	718	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		139.00000	109	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		642.00000	760	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		161.00000	126	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		564.00000	677	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.50	Call			186.00000	146	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			490.00000	597	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			250.00000	197	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			354.00000	448	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			45.00000	36	24.56	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,349.00000	1,487	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			232.00000	183	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			386.00000	484	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			201.00000	158	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			454.00000	558	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			201.00000	158	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			454.00000	558	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			232.00000	183	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			386.00000	484	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			120.00000	94	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			723.00000	845	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			112.00000	88	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			765.00000	888	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			129.00000	101	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			682.00000	802	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			104.00000	82	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			807.00000	932	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			90.00000	71	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			893.00000	1,022	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			97.00000	76	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			850.00000	977	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			84.00000	66	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			937.00000	1,067	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			78.00000	62	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			981.00000	1,112	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			52.00000	41	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,255.00000	1,392	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			59.00000	47	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,162.00000	1,298	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			63.00000	50	23.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,117.00000	1,251	23.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			48.00000	39	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,302.00000	1,439	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			40.00000	32	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,443.00000	1,583	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			37.00000	30	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,491.00000	1,631	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			31.00000	25	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,634.00000	1,776	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			24.00000	20	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.00	Put		1,828.00000	1,971	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		19.00000	16	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,023.00000	2,167	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		21.00000	17	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,974.00000	2,118	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		21.00000	17	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,974.00000	2,118	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		14.00000	12	28.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,317.00000	2,462	28.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		13.00000	11	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,367.00000	2,512	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		15.00000	12	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,268.00000	2,413	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		16.00000	13	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,219.00000	2,364	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		16.00000	14	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,170.00000	2,314	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		16.00000	14	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,170.00000	2,314	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		18.00000	15	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,072.00000	2,216	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		11.00000	9	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,515.00000	2,660	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		10.00000	8	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,663.00000	2,809	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	8	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,713.00000	2,858	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		13.00000	10	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,416.00000	2,561	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		17.00000	14	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,121.00000	2,265	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		17.00000	14	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,121.00000	2,265	27.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		16.00000	13	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,219.00000	2,364	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		23.00000	19	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,876.00000	2,020	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		11.00000	9	29.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,564.00000	2,710	29.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	10	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,465.00000	2,611	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	8	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,713.00000	2,858	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		9.00000	7	30.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,762.00000	2,908	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.00	Call			9.00000	7	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,812.00000	2,958	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	6	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,911.00000	3,057	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	9	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,614.00000	2,759	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			22.00000	18	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,925.00000	2,069	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			7.00000	6	31.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,011.00000	3,157	31.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	4	33.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,658.00000	3,804	33.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	9	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,614.00000	2,759	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	6	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,911.00000	3,057	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	5	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,110.00000	3,256	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	5	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,209.00000	3,356	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			6.00000	5	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,309.00000	3,455	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	4	32.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,409.00000	3,555	32.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			13.00000	10	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,416.00000	2,561	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	5	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,110.00000	3,256	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	5	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,209.00000	3,356	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			35.00000	28	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,538.00000	1,679	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			31.00000	25	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,634.00000	1,776	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			27.00000	22	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,731.00000	1,873	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			13.00000	11	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,367.00000	2,512	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			8.00000	7	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,862.00000	3,007	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			7.00000	6	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,961.00000	3,107	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	6	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,060.00000	3,206	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			22.00000	18	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Put		1,925.00000	2,069	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		27.00000	22	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,731.00000	1,873	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		29.00000	24	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,682.00000	1,824	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		26.00000	21	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,779.00000	1,922	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		10.00000	8	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,663.00000	2,809	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		23.00000	19	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,876.00000	2,020	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	10	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,465.00000	2,611	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		33.00000	27	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,586.00000	1,727	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		40.00000	32	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,443.00000	1,583	24.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		55.00000	44	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,209.00000	1,345	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		42.00000	34	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,396.00000	1,535	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		73.00000	58	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,026.00000	1,158	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		55.00000	44	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,209.00000	1,345	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		29.00000	24	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,682.00000	1,824	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		78.00000	62	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		981.00000	1,112	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		68.00000	54	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,071.00000	1,204	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		73.00000	58	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,026.00000	1,158	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		37.00000	30	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,491.00000	1,631	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,797.00000	4,649	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,297.00000	3,150	33.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		1.00000	1	33.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,806.00000	1,660	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		9.00000	11	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		465.00000	368	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		168.00000	219	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		3.00000	2	35.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,206.00000	4,353	35.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	40.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,704.00000	5,852	40.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			1.00000	1	46.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,204.00000	7,351	46.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,097.00000	4,949	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,597.00000	3,450	34.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	34.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,103.00000	1,956	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			6.00000	7	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			685.00000	569	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			88.00000	119	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			4.00000	3	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,907.00000	4,054	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	39.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,405.00000	5,552	39.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			1.00000	1	44.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,904.00000	7,051	44.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,247.00000	5,099	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,747.00000	3,599	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,252.00000	2,105	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			5.00000	6	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			808.00000	684	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			61.00000	85	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	3	34.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,757.00000	3,904	34.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	39.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,255.00000	5,402	39.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	1	44.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,754.00000	6,901	44.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			216.00000	170	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			419.00000	521	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			104.00000	82	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			807.00000	932	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			161.00000	126	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			564.00000	677	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			112.00000	88	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			765.00000	888	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			371.00000	286	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			225.00000	286	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			433.00000	339	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			186.00000	240	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			570.00000	463	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
€ / R On 14/09/2009 Currency Future	10.75	Put			123.00000	164	18.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			499.00000	399	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			152.00000	199	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			607.00000	497	18.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			110.00000	148	18.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			534.00000	430	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			137.00000	181	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,197.00000	4,049	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,197.00000	3,051	33.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			1.00000	1	33.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,202.00000	2,055	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			5.00000	6	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,219.00000	1,077	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			23.00000	28	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			4.00000	3	34.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,807.00000	3,954	34.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,804.00000	5,952	40.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	1	48.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,804.00000	7,951	48.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,047.00000	3,899	34.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	34.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,048.00000	2,901	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			1.00000	2	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,053.00000	1,907	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			7.00000	7	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,076.00000	939	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			29.00000	40	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			4.00000	3	35.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,957.00000	4,104	35.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	41.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,954.00000	6,101	41.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,954.00000	8,101	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,947.00000	3,799	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,948.00000	2,801	32.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			2.00000	2	32.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,954.00000	1,808	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			8.00000	9	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			983.00000	851	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			36.00000	52	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			3.00000	3	35.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,057.00000	4,203	35.34	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	17.25	Call		1.00000	1	41.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,054.00000	6,201	41.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		1.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,054.00000	8,201	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,897.00000	3,749	34.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	34.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,899.00000	2,751	32.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		2.00000	2	32.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,905.00000	1,759	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		8.00000	9	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		938.00000	808	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		41.00000	59	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		3.00000	3	35.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,107.00000	4,253	35.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		1.00000	1	41.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,104.00000	6,251	41.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,104.00000	8,251	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,697.00000	3,549	34.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	34.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,699.00000	2,552	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		3.00000	3	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,707.00000	1,562	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		11.00000	13	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		766.00000	645	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		69.00000	95	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		3.00000	2	36.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,306.00000	4,453	36.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	42.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,304.00000	6,451	42.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,304.00000	8,451	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,647.00000	3,500	34.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	34.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,649.00000	2,502	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		3.00000	3	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,658.00000	1,513	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		12.00000	14	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		725.00000	606	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		78.00000	107	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		3.00000	2	36.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,356.00000	4,503	36.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	42.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,354.00000	6,501	42.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	48.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.55	Put			8,354.00000	8,501	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,600.00000	2,453	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			3.00000	3	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,609.00000	1,464	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			12.00000	15	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	2	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,406.00000	4,553	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	43.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,404.00000	6,551	43.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,404.00000	8,551	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,497.00000	3,350	33.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	33.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,500.00000	2,353	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			3.00000	4	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,511.00000	1,366	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			14.00000	17	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	36.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,506.00000	4,653	36.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	1	43.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,504.00000	6,651	43.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,504.00000	8,651	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,547.00000	3,400	33.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	33.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,550.00000	2,403	29.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			3.00000	4	29.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,560.00000	1,415	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			13.00000	16	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			645.00000	532	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			99.00000	133	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,456.00000	4,603	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	1	43.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,454.00000	6,601	43.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,454.00000	8,601	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,797.00000	3,649	34.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	34.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,799.00000	2,652	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			2.00000	2	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			850.00000	725	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			54.00000	75	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	42.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,204.00000	6,351	42.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,204.00000	8,351	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		3,997.00000	3,849	34.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	34.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		2,998.00000	2,851	32.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		2.00000	2	32.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,004.00000	1,857	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		7.00000	8	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,028.00000	895	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		31.00000	45	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		3.00000	3	35.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		4,007.00000	4,153	35.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	41.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		6,004.00000	6,151	41.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		1.00000	0	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		8,004.00000	8,151	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,147.00000	3,999	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,148.00000	3,001	33.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		1.00000	1	33.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,152.00000	2,006	26.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		6.00000	6	26.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,171.00000	1,029	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		25.00000	30	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		4.00000	3	34.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,857.00000	4,004	34.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,854.00000	6,001	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		1.00000	1	48.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,854.00000	8,001	48.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.23940	11.39050		18.77	56,197.00	5	12,189.00
€ / R On 14/12/2009 Currency Future	11.40	Call		517.00000	456	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		526.00000	616	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		498.00000	439	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		557.00000	650	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		538.00000	473	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		498.00000	584	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		608.00000	532	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		418.00000	493	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		584.00000	510	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		444.00000	521	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		385.00000	340	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		794.00000	900	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		399.00000	352	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		758.00000	863	20.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			371.00000	328	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			831.00000	938	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			291.00000	257	21.78	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,100.00000	1,218	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			64.00000	54	27.35	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,273.00000	3,415	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			358.00000	316	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			868.00000	977	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			414.00000	365	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			723.00000	826	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			479.00000	423	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			589.00000	684	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			561.00000	491	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			470.00000	552	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			462.00000	408	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			622.00000	718	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			445.00000	393	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			655.00000	753	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			429.00000	379	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			689.00000	789	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			334.00000	295	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			943.00000	1,055	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			322.00000	285	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			982.00000	1,095	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			311.00000	275	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,021.00000	1,136	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			346.00000	305	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			905.00000	1,016	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			301.00000	266	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,060.00000	1,177	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			281.00000	249	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,140.00000	1,259	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			231.00000	205	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,390.00000	1,515	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			246.00000	218	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,306.00000	1,429	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			254.00000	225	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,264.00000	1,386	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			217.00000	192	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,476.00000	1,603	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			210.00000	187	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,519.00000	1,647	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			204.00000	181	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,563.00000	1,692	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			197.00000	176	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.80	Put		1,607.00000	1,736	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		175.00000	156	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,785.00000	1,917	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		157.00000	140	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,966.00000	2,101	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		141.00000	123	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,150.00000	2,283	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		148.00000	132	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,058.00000	2,192	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		144.00000	127	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,104.00000	2,238	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		144.00000	127	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,104.00000	2,238	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		118.00000	103	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,378.00000	2,513	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		115.00000	99	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,424.00000	2,560	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		123.00000	106	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,332.00000	2,467	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		127.00000	110	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,286.00000	2,421	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		131.00000	114	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,241.00000	2,375	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		127.00000	110	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,286.00000	2,421	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		136.00000	118	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,195.00000	2,329	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		104.00000	89	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,563.00000	2,700	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		152.00000	136	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,012.00000	2,147	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		55.00000	47	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,514.00000	3,657	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		111.00000	96	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,470.00000	2,606	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		97.00000	84	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,656.00000	2,794	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		91.00000	78	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,750.00000	2,889	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		85.00000	73	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,845.00000	2,984	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		80.00000	68	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,939.00000	3,079	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		148.00000	132	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,058.00000	2,192	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Call			141.00000	123	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,150.00000	2,283	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			107.00000	93	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,517.00000	2,653	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			100.00000	86	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,610.00000	2,747	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			94.00000	81	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,703.00000	2,841	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			170.00000	152	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,830.00000	1,963	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			161.00000	144	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,921.00000	2,055	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			118.00000	103	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,378.00000	2,513	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			161.00000	144	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,921.00000	2,055	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			104.00000	89	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,563.00000	2,700	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			166.00000	148	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,875.00000	2,009	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			107.00000	93	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,517.00000	2,653	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			100.00000	86	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,610.00000	2,747	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			88.00000	76	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,797.00000	2,936	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			91.00000	78	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,750.00000	2,889	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			181.00000	161	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,740.00000	1,872	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			186.00000	166	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,695.00000	1,826	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			166.00000	148	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,875.00000	2,009	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			123.00000	106	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,332.00000	2,467	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			186.00000	166	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,695.00000	1,826	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			192.00000	171	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,651.00000	1,781	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			170.00000	152	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,830.00000	1,963	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			238.00000	211	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,348.00000	1,472	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			223.00000	198	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Put		1,433.00000	1,559	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		263.00000	233	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,222.00000	1,343	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		217.00000	192	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,476.00000	1,603	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		272.00000	241	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,181.00000	1,301	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		254.00000	225	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,264.00000	1,386	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		223.00000	198	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,433.00000	1,559	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		930.00000	827	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		190.00000	237	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		633.00000	555	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		393.00000	465	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		62.00000	53	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,322.00000	3,463	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,073.00000	960	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		133.00000	170	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		742.00000	653	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		301.00000	364	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		58.00000	50	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,418.00000	3,560	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,884.00000	1,740	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		43.00000	51	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		686.00000	602	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		345.00000	413	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		36.00000	30	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,196.00000	4,341	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		14.00000	13	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,674.00000	5,823	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		7.00000	7	33.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,167.00000	7,318	33.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,172.00000	2,025	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		32.00000	35	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		864.00000	765	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		223.00000	276	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		44.00000	37	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,903.00000	4,047	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		17.00000	15	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,376.00000	5,525	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		8.00000	8	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,868.00000	7,018	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		291.00000	257	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,100.00000	1,218	21.78	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	9.10	Call			2,318.00000	2,170	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			28.00000	31	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			965.00000	859	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			174.00000	219	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			47.00000	40	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,757.00000	3,901	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			19.00000	16	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,228.00000	5,377	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			9.00000	8	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,718.00000	6,869	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,598.00000	3,448	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			8.00000	9	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,612.00000	2,463	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			22.00000	24	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,649.00000	1,508	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			58.00000	68	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			832.00000	736	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			242.00000	297	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			57.00000	48	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,466.00000	3,609	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			31.00000	26	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,440.00000	4,586	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,697.00000	3,547	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			7.00000	8	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,710.00000	2,561	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			20.00000	22	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,742.00000	1,600	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			52.00000	61	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			897.00000	796	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			206.00000	256	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			60.00000	51	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,370.00000	3,512	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			33.00000	27	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,342.00000	4,488	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,747.00000	3,597	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	7	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,760.00000	2,610	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			19.00000	21	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,789.00000	1,647	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			49.00000	57	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			34.00000	28	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,293.00000	4,439	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,499.00000	3,349	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			9.00000	10	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,514.00000	2,365	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.90	Put		24.00000	26	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,556.00000	1,417	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		66.00000	77	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		771.00000	680	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		280.00000	341	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		53.00000	45	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,563.00000	3,706	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		29.00000	24	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,538.00000	4,685	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,400.00000	3,251	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		10.00000	11	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,416.00000	2,268	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		26.00000	28	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,465.00000	1,326	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		74.00000	87	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		713.00000	627	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		323.00000	388	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		50.00000	42	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,660.00000	3,803	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		27.00000	23	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,637.00000	4,783	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,302.00000	3,152	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		11.00000	13	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,374.00000	1,237	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		84.00000	98	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		659.00000	578	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		369.00000	439	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		25.00000	22	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,735.00000	4,882	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,351.00000	3,201	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		10.00000	12	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,367.00000	2,219	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		27.00000	30	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,420.00000	1,282	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		79.00000	92	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		49.00000	41	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,708.00000	3,852	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		26.00000	22	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,686.00000	4,833	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,549.00000	3,399	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		8.00000	9	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,563.00000	2,414	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		23.00000	25	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,603.00000	1,462	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		62.00000	73	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			801.00000	708	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			261.00000	318	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			30.00000	25	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,489.00000	4,636	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,648.00000	3,498	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			7.00000	8	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,661.00000	2,512	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			21.00000	23	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,695.00000	1,554	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			55.00000	64	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			32.00000	27	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,391.00000	4,537	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,797.00000	3,646	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	7	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,809.00000	2,660	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			18.00000	20	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,836.00000	1,693	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			46.00000	54	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			35.00000	29	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,245.00000	4,390	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,797.00000	3,646	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	7	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,896.00000	3,746	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			5.00000	6	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,907.00000	2,758	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			17.00000	19	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,931.00000	1,787	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			40.00000	48	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,036.00000	925	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			146.00000	186	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			68.00000	58	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,178.00000	3,319	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			37.00000	31	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,147.00000	4,292	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,094.00000	3,944	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			4.00000	5	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,104.00000	2,955	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			14.00000	16	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,123.00000	1,977	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			33.00000	37	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,197.00000	1,069	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			107.00000	129	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			77.00000	66	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,987.00000	3,127	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			42.00000	35	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put			3,952.00000	4,096	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,193.00000	4,043	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			3.00000	4	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,203.00000	3,054	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			12.00000	14	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,221.00000	2,073	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			30.00000	34	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,285.00000	1,150	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			95.00000	110	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			82.00000	71	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,892.00000	3,031	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			45.00000	38	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,854.00000	3,998	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			13.00000	12	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,822.00000	5,972	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			6.00000	6	34.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,816.00000	7,966	34.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			12.00000	11	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,922.00000	6,072	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			6.00000	5	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,915.00000	8,066	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,995.00000	3,845	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			5.00000	5	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,006.00000	2,857	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			16.00000	17	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,026.00000	1,882	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			36.00000	42	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,111.00000	995	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			120.00000	156	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			40.00000	33	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,050.00000	4,194	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			12.00000	11	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,021.00000	6,171	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			6.00000	5	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,015.00000	8,166	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			11.00000	10	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,121.00000	6,271	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			5.00000	5	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,115.00000	8,265	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			10.00000	10	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,270.00000	6,420	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			5.00000	4	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,264.00000	8,415	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			10.00000	9	31.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,370.00000	6,520	31.99	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	19.75	Call			4.00000	4	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,364.00000	8,514	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			9.00000	9	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,519.00000	6,669	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			4.00000	3	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,513.00000	8,664	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			10.00000	9	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,469.00000	6,619	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	4	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,464.00000	8,614	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			11.00000	10	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,220.00000	6,370	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			5.00000	4	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,214.00000	8,365	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,144.00000	3,994	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			3.00000	5	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,154.00000	3,004	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			13.00000	15	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,241.00000	1,107	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			101.00000	117	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			13.00000	11	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,872.00000	6,022	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			6.00000	6	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,865.00000	8,016	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,045.00000	3,895	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			4.00000	5	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,055.00000	2,906	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			15.00000	16	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,075.00000	1,929	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			34.00000	40	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,154.00000	1,032	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			113.00000	142	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			41.00000	34	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,001.00000	4,145	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			12.00000	11	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,971.00000	6,121	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			6.00000	5	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			7,965.00000	8,116	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,946.00000	3,795	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			5.00000	6	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,957.00000	2,807	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			16.00000	18	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,979.00000	1,834	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			38.00000	45	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			39.00000	32	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put			4,098.00000	4,243	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			11.00000	10	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,071.00000	6,221	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			6.00000	5	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,065.00000	8,215	34.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.42890		11.58310		18.92	0.00	0	1,186.00
€ / R On 15/03/2010 Currency Future	11.00	Call			971.00000	882	18.25	12,026,952,000.00	13,636	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			388.00000	453	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			685.00000	622	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			702.00000	793	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			0.00000	372	21.95	5,072,592,000.00	13,636	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			0.00000	1,543	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			705.00000	640	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			672.00000	761	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			770.00000	695	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			587.00000	666	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			748.00000	676	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			615.00000	697	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			614.00000	559	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			831.00000	930	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			567.00000	516	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			934.00000	1,037	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			538.00000	490	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,005.00000	1,111	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			524.00000	477	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,041.00000	1,148	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			552.00000	502	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			969.00000	1,074	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			598.00000	544	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			865.00000	965	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			648.00000	589	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			765.00000	861	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			648.00000	589	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			765.00000	861	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			726.00000	658	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			643.00000	729	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			793.00000	716	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			560.00000	637	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			582.00000	530	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			899.00000	1,001	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			631.00000	574	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			798.00000	895	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			511.00000	465	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,078.00000	1,186	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			498.00000	453	20.94	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 15/03/2010 Currency Future	12.20	Put		1,115.00000	1,224	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		485.00000	442	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,152.00000	1,263	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,357.00000	3,204	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		24.00000	26	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,377.00000	2,225	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		44.00000	46	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,481.00000	1,357	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		148.00000	178	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		840.00000	760	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		507.00000	581	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		304.00000	278	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,971.00000	2,100	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		199.00000	181	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,866.00000	3,003	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		137.00000	126	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,804.00000	3,947	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		95.00000	85	29.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,761.00000	4,906	29.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,406.00000	3,254	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		23.00000	25	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,426.00000	2,274	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		42.00000	45	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,521.00000	1,396	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		138.00000	167	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		865.00000	783	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		482.00000	554	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		310.00000	284	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,927.00000	2,055	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		203.00000	185	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,820.00000	2,956	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		139.00000	128	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,756.00000	3,899	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		96.00000	87	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,713.00000	4,858	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,505.00000	3,352	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		22.00000	23	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,523.00000	2,371	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		40.00000	43	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,603.00000	1,475	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		120.00000	146	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		916.00000	831	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		433.00000	502	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		324.00000	297	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,841.00000	1,968	23.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.10	Call			212.00000	193	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,729.00000	2,864	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			144.00000	132	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,661.00000	3,803	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			100.00000	90	28.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,617.00000	4,761	28.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,554.00000	3,401	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			21.00000	22	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,572.00000	2,420	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			39.00000	41	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,644.00000	1,516	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			111.00000	137	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			943.00000	856	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			410.00000	477	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			331.00000	303	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,798.00000	1,924	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			216.00000	197	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,683.00000	2,818	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			147.00000	135	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,614.00000	3,756	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			102.00000	92	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,569.00000	4,713	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,456.00000	3,303	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			22.00000	24	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,474.00000	2,323	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			41.00000	44	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,562.00000	1,435	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			129.00000	157	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			890.00000	807	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			457.00000	528	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			317.00000	290	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,884.00000	2,012	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			207.00000	189	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,774.00000	2,910	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			142.00000	130	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,709.00000	3,851	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			98.00000	89	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,665.00000	4,810	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,702.00000	3,549	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			19.00000	20	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,719.00000	2,567	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			36.00000	38	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,772.00000	1,640	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			89.00000	111	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,028.00000	935	18.08	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 15/03/2010 Currency Future	10.90	Put			345.00000	406	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			355.00000	324	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,671.00000	1,795	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			230.00000	210	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,547.00000	2,681	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			155.00000	142	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,472.00000	3,613	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			108.00000	98	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,425.00000	4,569	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,801.00000	3,647	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			18.00000	18	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,817.00000	2,665	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			34.00000	36	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,859.00000	1,725	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			75.00000	96	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,088.00000	991	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			305.00000	362	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			371.00000	339	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,588.00000	1,710	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			241.00000	219	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,458.00000	2,590	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			161.00000	147	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,378.00000	3,518	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			113.00000	102	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,330.00000	4,473	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,751.00000	3,598	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			18.00000	19	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,768.00000	2,616	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			35.00000	37	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,815.00000	1,682	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			82.00000	103	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,057.00000	963	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			324.00000	384	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			363.00000	332	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,630.00000	1,753	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			235.00000	214	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,502.00000	2,635	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			158.00000	144	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,425.00000	3,566	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			110.00000	100	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,377.00000	4,521	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,603.00000	3,450	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			20.00000	21	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,621.00000	2,469	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			38.00000	40	19.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.00	Call		1,686.00000	1,557	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		103.00000	128	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		339.00000	310	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,756.00000	1,881	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		221.00000	201	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,638.00000	2,772	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		149.00000	137	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,566.00000	3,708	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		104.00000	94	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,521.00000	4,665	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,653.00000	3,499	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		20.00000	21	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,670.00000	2,518	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		37.00000	39	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,729.00000	1,598	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		96.00000	119	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		999.00000	908	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		366.00000	429	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		347.00000	317	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,713.00000	1,838	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		225.00000	205	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,592.00000	2,726	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		152.00000	139	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,519.00000	3,660	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		106.00000	96	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,473.00000	4,617	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,850.00000	3,697	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		17.00000	18	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,866.00000	2,714	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		33.00000	35	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,903.00000	1,768	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		69.00000	89	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,119.00000	1,020	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		286.00000	341	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		380.00000	347	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,547.00000	1,668	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		246.00000	224	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,413.00000	2,545	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		164.00000	150	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,331.00000	3,471	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		115.00000	104	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,282.00000	4,425	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,900.00000	3,746	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		17.00000	17	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,915.00000	2,763	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.70	Put		32.00000	34	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,947.00000	1,811	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		64.00000	83	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,150.00000	1,050	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		267.00000	321	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		389.00000	355	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,506.00000	1,626	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		251.00000	229	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,368.00000	2,500	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		167.00000	153	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,284.00000	3,424	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		117.00000	106	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,234.00000	4,377	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,096.00000	3,944	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		13.00000	15	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,111.00000	2,959	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		28.00000	30	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,134.00000	1,989	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		51.00000	60	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,289.00000	1,176	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		206.00000	247	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		428.00000	391	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,345.00000	1,462	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		274.00000	250	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,191.00000	2,321	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		180.00000	165	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,097.00000	3,236	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		126.00000	115	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,043.00000	4,186	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,243.00000	4,091	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		10.00000	13	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,259.00000	3,106	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		26.00000	27	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,279.00000	2,128	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		46.00000	49	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,403.00000	1,281	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		170.00000	202	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		461.00000	420	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,228.00000	1,342	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		291.00000	267	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,058.00000	2,188	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		191.00000	174	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,958.00000	3,096	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		132.00000	122	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,899.00000	4,043	27.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.35	Call			64.00000	58	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,831.00000	5,979	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			17.00000	14	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,784.00000	7,935	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			61.00000	53	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,978.00000	6,124	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			15.00000	13	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,932.00000	8,084	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,999.00000	3,845	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			15.00000	16	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,013.00000	2,861	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			30.00000	32	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,037.00000	1,900	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			54.00000	71	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,216.00000	1,112	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			233.00000	283	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			263.00000	239	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,280.00000	2,410	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			122.00000	110	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,139.00000	4,281	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			59.00000	50	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,076.00000	6,221	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			14.00000	12	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,031.00000	8,183	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			55.00000	46	30.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,172.00000	6,317	30.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			13.00000	11	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,130.00000	8,282	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,751.00000	3,598	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			18.00000	19	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			50.00000	42	30.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,317.00000	6,463	30.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			12.00000	10	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,279.00000	8,431	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			47.00000	39	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,413.00000	6,560	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			11.00000	10	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,378.00000	8,531	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			42.00000	35	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,559.00000	6,706	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			10.00000	9	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,527.00000	8,680	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			43.00000	36	30.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,510.00000	6,658	30.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			10.00000	9	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	20.05	Put			8,477.00000	8,630	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			52.00000	43	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,268.00000	6,414	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			12.00000	10	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,229.00000	8,382	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,145.00000	3,993	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			12.00000	14	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,161.00000	3,008	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			27.00000	29	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,182.00000	2,034	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			49.00000	55	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,326.00000	1,209	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			193.00000	231	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			279.00000	256	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,146.00000	2,277	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			128.00000	117	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,995.00000	4,138	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			62.00000	55	30.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,929.00000	6,076	30.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			15.00000	13	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,882.00000	8,034	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,194.00000	4,043	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			11.00000	14	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,210.00000	3,057	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			27.00000	28	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,231.00000	2,080	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			48.00000	51	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,364.00000	1,243	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			181.00000	215	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			285.00000	262	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,102.00000	2,233	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			130.00000	120	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,947.00000	4,091	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			63.00000	57	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,880.00000	6,028	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			16.00000	13	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,833.00000	7,985	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,047.00000	3,894	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			14.00000	15	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,062.00000	2,910	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			29.00000	31	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,085.00000	1,944	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			52.00000	65	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,252.00000	1,143	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			219.00000	265	17.49	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	13.55	Call			268.00000	244	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,235.00000	2,366	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			124.00000	112	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,091.00000	4,234	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			60.00000	51	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,027.00000	6,172	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			14.00000	12	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,981.00000	8,133	29.39	0.00	0	0.00
AL12 On 06/08/2009 Index Future				319.29700	317.12200		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				243.43900	243.35100		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				277.75100	276.65400		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				312.03300	310.22000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				290.49700	289.07500		0.00	772,722,020.00	266	498.00
ALBI On 05/11/2009 Index Future				295.71800	294.26900		0.00	786,609,880.00	266	250.00
ALBI On 04/02/2010 Index Future				301.35100	299.88600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.24100	123.91600		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.53100	126.16900		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.94800	128.54900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				292.29300	290.87950		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi				297.62150	296.10950		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				303.30750	301.69700		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				360.87100	360.90000		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				368.00300	368.04000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.81100	7.83200		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.80500	8.88000		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.46200	8.53400		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.65500	8.73500		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.94400	9.02900		20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J204 On 21/12/2018 jSwap			8.95200		9.03100		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.95400		9.03400		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			7.71100		7.71600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.22800		7.26400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.24600		7.27100		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.36400		7.39500		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.60000		7.65300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.85000		7.92600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.69100		7.73800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.79200		7.85000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.98500		8.05000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.54400		8.62500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.64100		8.72700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.77200		8.86000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.88400		8.96300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.92000		9.00200		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.97500		9.05800		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.57400		7.57400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.27500		7.27800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.43800		7.44400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.62800		7.63200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.59000		7.59800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.75700		7.77200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.61900		279.10300		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			285.79200		284.17700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.25200		289.53900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			9.03500		9.11600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			845.00000	902	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			207.00000	182	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			1,031.00000	1,095	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			143.00000	124	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future			9.09000	9.17300		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call		0.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		2,120.00000	2,055	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.42700	8.51800		7.75	0.00	0	5,506.00
R157 On 06/08/2009 Bond Future	9.25	Call		3,846.00000	4,333	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		3.00000	0	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.51400	8.61100		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call		292.00000	354	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		6,184.00000	5,745	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.58300	8.68600		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		916.00000	1,041	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		5,645.00000	5,261	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.60400	8.71300		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		2,526.00000	2,765	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		3,539.00000	3,261	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.62700	8.73400		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		2,547.00000	2,801	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		2,474.00000	2,243	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.88400	8.96500		16.57	0.00	0	6,340.00
R186 On 06/08/2009 Bond Future	9.00	Call		1,298.00000	1,704	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		963.00000	588	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		15,474.00000	14,693	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.92700	9.01100		16.11	0.00	0	7,544.00
R186 On 05/11/2009 Bond Future	9.00	Call		3,862.00000	4,265	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		3,967.00000	3,570	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,788.00000	3,114	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		5,302.00000	4,827	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		451.00000	530	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		13,410.00000	12,690	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		244.00000	291	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		16,032.00000	15,280	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.96600	9.05100		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		2,310.00000	2,545	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		10,196.00000	9,631	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.98400	9.07300		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		5,938.00000	6,358	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		6,617.00000	6,208	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.03300	9.12000		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		2,903.00000	3,395	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		1,724.00000	1,416	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
R201 On 06/08/2009 Bond Future			8.48600		8.58700		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,771.00000	3,196	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			5.00000	1	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.55200		8.65900		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			231.00000	284	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,091.00000	4,707	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.61000		8.72400		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			523.00000	607	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,440.00000	5,078	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.62800		8.75000		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,005.00000	2,214	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,944.00000	2,695	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.71500		8.83500		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,331.00000	2,573	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,747.00000	1,562	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.90600		8.99700		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,567.00000	1,968	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			186.00000	84	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.97300		9.06800		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			143.00000	174	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,057.00000	8,576	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.03700		9.13600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,130.00000	1,266	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,187.00000	5,804	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.06700		9.17100		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,113.00000	3,368	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,991.00000	3,713	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.13700		9.24600		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			1,988.00000	2,274	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,968.00000	1,712	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.93500		9.01600		12.71	0.00	0	692.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,611.00000	1,982	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			226.00000	113	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.99600		9.08000		12.28	26,767.21	276	1,113.00
R204 On 05/11/2009 Bond Future	7.50	Call			151.00000	179	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,011.00000	9,546	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.05000		9.13800		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,234.00000	1,366	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,806.00000	6,432	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.08000		9.17100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,421.00000	3,665	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,385.00000	4,118	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
R204 On 05/08/2010 Bond Future			9.03500		9.24600		0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			1,902.00000	2,552	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,881.00000	1,366	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.50600		8.61800		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,203.00000	2,594	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			6.00000	1	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			5,918.00000	5,522	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.58100		8.70000		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			177.00000	223	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,310.00000	3,956	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.64800		8.77600		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			402.00000	476	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,569.00000	4,235	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.67700		8.81500		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,909.00000	2,118	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,104.00000	1,897	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.79500		8.92600		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,045.00000	2,244	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,837.00000	1,664	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.03500		9.12600		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,164.00000	1,526	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			415.00000	221	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.09200		9.18600		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			126.00000	154	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,999.00000	10,463	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.14400		9.24100		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,202.00000	1,346	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,273.00000	6,846	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.17600		9.27700		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,942.00000	4,243	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,098.00000	3,814	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.25100		9.35100		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,204.00000	2,547	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			1,368.00000	1,145	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.11000		9.20600		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			891.00000	1,221	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			618.00000	349	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.15300		9.25200		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			197.00000	241	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,112.00000	9,547	14.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			9.20100		9.30300		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,554.00000	1,740	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,589.00000	6,157	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.25600		9.36000		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,824.00000	4,134	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,480.00000	4,170	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.31400		9.41900		0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			1,947.00000	2,303	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,477.00000	1,217	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.47200		8.54300		20.28	0.00	0	1,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			2,027.00000	2,472	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			324.00000	170	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			19.00000	26	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,802.00000	4,210	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.49700		8.56900		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,471.00000	9,993	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			590.00000	508	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			278.00000	323	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,698.00000	12,140	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			137.00000	162	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,274.00000	14,695	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.51600		8.59000		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,239.00000	1,367	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,224.00000	10,735	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,472.00000	11,986	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,114.00000	1,010	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.52000		8.59600		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,947.00000	5,267	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,748.00000	5,435	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.54500		8.61900		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,149.00000	2,542	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			1,083.00000	865	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.52600		287.13200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			293.84400		292.35300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.45800		297.86900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.47810		6.49630		16.80	0.00	0	239,509.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			157.00000	147	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			161.00000	169	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			138.00000	128	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			191.00000	200	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			217.00000	199	17.17	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 14/09/2009 Currency Future	6.40	Put		120.00000	121	17.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		217.00000	199	17.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		120.00000	121	17.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		285.00000	266	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		89.00000	88	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		250.00000	231	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		103.00000	103	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		120.00000	112	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		224.00000	234	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		138.00000	128	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		191.00000	200	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		186.00000	168	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		139.00000	140	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		186.00000	168	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		139.00000	140	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		285.00000	266	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		89.00000	88	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		120.00000	112	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		224.00000	234	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		105.00000	97	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		259.00000	269	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		105.00000	97	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		259.00000	269	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		322.00000	303	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		76.00000	75	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		360.00000	342	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		64.00000	64	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		80.00000	74	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		334.00000	346	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		92.00000	85	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		295.00000	307	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		92.00000	85	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		295.00000	307	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		70.00000	64	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		373.00000	386	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		70.00000	64	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		373.00000	386	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		53.00000	49	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		457.00000	471	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		41.00000	37	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		545.00000	559	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		53.00000	49	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		457.00000	471	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		61.00000	56	19.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		415.00000	428	19.68	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	6.95	Call			47.00000	43	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			500.00000	515	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			36.00000	33	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			590.00000	605	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			47.00000	43	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			500.00000	515	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			36.00000	33	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			590.00000	605	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			28.00000	25	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			682.00000	697	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			32.00000	29	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			635.00000	651	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			32.00000	29	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			635.00000	651	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			25.00000	22	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			728.00000	744	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			19.00000	18	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			823.00000	840	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			28.00000	25	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			682.00000	697	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			22.00000	20	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			775.00000	792	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			19.00000	18	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			823.00000	840	22.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			15.00000	14	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			919.00000	936	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			25.00000	22	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			728.00000	744	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			15.00000	14	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			919.00000	936	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			12.00000	11	24.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,016.00000	1,033	24.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			17.00000	16	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			871.00000	888	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			14.00000	13	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			967.00000	984	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			11.00000	10	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,065.00000	1,082	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			360.00000	342	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			64.00000	64	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,746.00000	5,728	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,246.00000	4,228	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,746.00000	2,728	28.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,248.00000	1,230	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		2.00000	2	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	3	29.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,757.00000	1,775	29.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	0	38.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,254.00000	3,272	38.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	47.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,754.00000	4,772	47.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	53.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,254.00000	6,272	53.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,946.00000	5,928	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,446.00000	4,428	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,946.00000	2,928	27.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,447.00000	1,429	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	4	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,558.00000	1,576	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	37.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,054.00000	3,072	37.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	46.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,554.00000	4,572	46.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,054.00000	6,072	52.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,996.00000	5,978	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,496.00000	4,478	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,996.00000	2,978	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,497.00000	1,479	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	4	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,508.00000	1,526	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	37.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,004.00000	3,023	37.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	45.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,504.00000	4,522	45.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,004.00000	6,022	52.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		485.00000	467	19.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		39.00000	38	19.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.15	Call			401.00000	382	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			54.00000	54	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			712.00000	694	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			16.00000	16	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			619.00000	601	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			23.00000	23	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			529.00000	510	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			32.00000	32	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			442.00000	424	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			46.00000	46	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			665.00000	647	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			19.00000	19	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			573.00000	555	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			27.00000	27	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			442.00000	424	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			46.00000	46	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			573.00000	555	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			27.00000	27	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,196.00000	4,178	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,196.00000	3,178	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,196.00000	2,178	31.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,199.00000	1,181	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			2.00000	2	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	3	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,807.00000	1,825	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	42.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,804.00000	3,822	42.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	52.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,804.00000	5,822	52.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	55.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,804.00000	7,822	55.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,146.00000	4,128	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,146.00000	3,128	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,146.00000	2,128	32.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	32.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,149.00000	1,131	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			3.00000	3	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			3.00000	3	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,856.00000	1,874	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	42.53	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	10.35	Put		3,854.00000	3,872	42.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	52.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,854.00000	5,872	52.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	55.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,854.00000	7,872	55.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,096.00000	4,078	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,096.00000	3,078	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,096.00000	2,078	32.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	32.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,100.00000	1,082	24.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		4.00000	4	24.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		3.00000	2	30.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,906.00000	1,924	30.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	42.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,904.00000	3,922	42.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,904.00000	5,922	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	55.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,904.00000	7,922	55.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,046.00000	4,028	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,046.00000	3,028	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,046.00000	2,028	32.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	32.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,050.00000	1,032	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		4.00000	4	24.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	31.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,956.00000	1,974	31.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,954.00000	3,972	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,954.00000	5,972	52.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,954.00000	7,972	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,954.00000	3,972	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,954.00000	5,972	52.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,954.00000	7,972	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		3,996.00000	3,978	25.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.50	Call		1,996.00000	1,978	32.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	32.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,001.00000	983	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		5.00000	5	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	31.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		2,006.00000	2,024	31.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	43.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		4,004.00000	4,022	43.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		8,004.00000	8,022	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,946.00000	3,928	25.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,946.00000	1,928	32.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	32.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		952.00000	934	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		6.00000	6	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	2	31.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,056.00000	2,074	31.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	43.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,054.00000	4,072	43.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,054.00000	8,072	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,896.00000	3,878	25.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,896.00000	2,878	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,897.00000	1,878	31.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	31.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		904.00000	886	23.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		7.00000	8	23.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,106.00000	2,124	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	43.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,104.00000	4,122	43.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,104.00000	6,122	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,104.00000	8,122	55.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.54320	6.56240		17.89	0.00	0	514.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		293.00000	283	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		280.00000	289	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		273.00000	263	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		310.00000	320	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		344.00000	333	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		232.00000	240	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Call		344.00000	333	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		232.00000	240	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		372.00000	360	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		210.00000	217	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		372.00000	360	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		210.00000	217	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		254.00000	245	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		342.00000	352	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		318.00000	307	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		256.00000	264	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		293.00000	283	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		280.00000	289	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		402.00000	389	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		189.00000	196	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		254.00000	245	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		342.00000	352	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		237.00000	228	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		375.00000	385	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		237.00000	228	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		375.00000	385	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		432.00000	419	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		170.00000	176	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		432.00000	419	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		170.00000	176	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		465.00000	451	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		152.00000	158	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		180.00000	172	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		517.00000	529	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		221.00000	213	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		409.00000	420	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		206.00000	198	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		444.00000	455	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		206.00000	198	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		444.00000	455	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		192.00000	185	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		480.00000	492	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		180.00000	172	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		517.00000	529	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		157.00000	150	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		594.00000	607	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		137.00000	131	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		675.00000	688	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		120.00000	115	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		758.00000	772	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		106.00000	101	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Put		843.00000	858	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		168.00000	161	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		555.00000	568	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		146.00000	140	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		634.00000	647	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		128.00000	123	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		716.00000	729	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		168.00000	161	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		555.00000	568	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		128.00000	123	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		716.00000	729	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		113.00000	108	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		800.00000	814	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		146.00000	140	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		634.00000	647	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,712.00000	5,693	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,212.00000	4,193	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,713.00000	2,694	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,226.00000	1,207	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		13.00000	14	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		34.00000	32	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,822.00000	1,839	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	6	29.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,294.00000	3,313	29.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,789.00000	4,809	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,288.00000	6,308	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,962.00000	5,943	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,462.00000	4,443	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,963.00000	2,944	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,471.00000	1,452	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		9.00000	9	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		43.00000	41	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,581.00000	1,598	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		9.00000	8	29.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,046.00000	3,065	29.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,540.00000	4,559	32.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,038.00000	6,058	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,012.00000	5,993	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,512.00000	4,493	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,013.00000	2,994	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,520.00000	1,501	22.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		8.00000	8	22.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		45.00000	43	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,533.00000	1,550	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		9.00000	9	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,997.00000	3,015	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,490.00000	4,509	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,988.00000	6,008	35.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		569.00000	553	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		106.00000	110	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		498.00000	484	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		136.00000	140	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		724.00000	707	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		62.00000	64	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		644.00000	628	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		82.00000	85	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		533.00000	518	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		120.00000	125	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		498.00000	484	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		136.00000	140	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		606.00000	590	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		93.00000	97	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		402.00000	389	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		189.00000	196	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		192.00000	185	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		480.00000	492	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		683.00000	667	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		71.00000	74	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,212.00000	3,193	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,215.00000	2,195	27.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		2.00000	2	27.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		4.00000	4	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,792.00000	3,811	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	35.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,789.00000	5,808	35.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	40.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,788.00000	7,807	40.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,112.00000	4,093	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,113.00000	3,093	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,115.00000	2,096	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		3.00000	3	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,128.00000	1,110	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		16.00000	17	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		32.00000	30	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,919.00000	1,936	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	3	30.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,891.00000	3,910	30.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,889.00000	5,908	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,888.00000	7,907	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,062.00000	4,043	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,063.00000	3,043	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,065.00000	2,046	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		3.00000	3	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,080.00000	1,061	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		18.00000	18	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		30.00000	28	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,968.00000	1,985	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		3.00000	3	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,941.00000	3,960	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,939.00000	5,958	35.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,938.00000	7,957	40.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,012.00000	3,993	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,016.00000	1,997	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		3.00000	3	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,032.00000	1,013	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		19.00000	20	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		29.00000	27	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,017.00000	2,034	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		3.00000	3	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,991.00000	4,010	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,988.00000	8,007	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,962.00000	3,943	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,966.00000	1,947	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			4.00000	4	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			986.00000	967	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			23.00000	24	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			27.00000	26	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,065.00000	2,082	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			3.00000	3	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,041.00000	4,060	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,038.00000	8,057	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,912.00000	3,893	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,913.00000	2,894	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,916.00000	1,897	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			4.00000	4	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			940.00000	922	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			28.00000	29	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			26.00000	24	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,113.00000	2,131	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			3.00000	3	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,091.00000	4,110	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,088.00000	6,108	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,088.00000	8,107	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,162.00000	4,143	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,162.00000	3,143	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,165.00000	2,146	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			2.00000	2	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,177.00000	1,158	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			15.00000	15	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			33.00000	31	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,870.00000	1,888	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			4.00000	4	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,841.00000	3,860	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	35.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,839.00000	5,858	35.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	40.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,838.00000	7,857	40.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.60130	6.62380		18.20	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		391.00000	379	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		367.00000	378	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		371.00000	360	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		398.00000	409	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		414.00000	401	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		340.00000	350	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		438.00000	425	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		314.00000	324	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		463.00000	449	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		289.00000	298	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		353.00000	342	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		429.00000	441	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		335.00000	325	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		462.00000	474	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		391.00000	379	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		367.00000	378	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		489.00000	475	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		265.00000	274	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		353.00000	342	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		429.00000	441	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		545.00000	530	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		221.00000	228	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		319.00000	309	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		495.00000	508	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		289.00000	279	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		565.00000	578	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		261.00000	253	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		638.00000	652	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		237.00000	229	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		713.00000	728	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		605.00000	589	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		181.00000	188	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		637.00000	621	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		163.00000	169	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		574.00000	559	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		201.00000	208	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		516.00000	502	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		242.00000	250	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		303.00000	294	19.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		529.00000	542	19.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		275.00000	266	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		601.00000	614	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		705.00000	687	17.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.05	Put		131.00000	136	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		740.00000	722	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		116.00000	121	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		670.00000	653	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		147.00000	152	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		605.00000	589	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		181.00000	188	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		545.00000	530	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		221.00000	228	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		319.00000	309	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		495.00000	508	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,224.00000	4,201	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,225.00000	3,202	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,230.00000	2,208	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		6.00000	6	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,251.00000	1,230	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		28.00000	29	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		83.00000	80	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,859.00000	1,879	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		10.00000	10	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,786.00000	3,808	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,780.00000	5,802	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,778.00000	7,800	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,124.00000	4,101	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,125.00000	3,102	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,131.00000	2,109	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		7.00000	8	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,156.00000	1,135	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		32.00000	33	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		78.00000	75	25.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,954.00000	1,974	25.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		9.00000	9	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,885.00000	3,907	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	30.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,879.00000	5,902	30.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	34.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,878.00000	7,900	34.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,074.00000	4,051	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.74	0.00	0	0.00

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	3.55	Call			3,075.00000	3,053	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,082.00000	2,059	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			8.00000	8	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,108.00000	1,087	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			34.00000	36	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			76.00000	73	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			2,002.00000	2,022	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			8.00000	8	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,935.00000	3,957	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	3	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,929.00000	5,952	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	34.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,928.00000	7,950	34.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,024.00000	4,001	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,025.00000	3,003	29.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	2	29.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,032.00000	2,010	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			9.00000	9	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,061.00000	1,040	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			37.00000	39	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			73.00000	71	25.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,050.00000	2,069	25.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			8.00000	8	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,984.00000	4,006	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	3	31.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,979.00000	6,002	31.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,978.00000	8,000	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,061.00000	1,040	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			37.00000	39	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,924.00000	3,901	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,926.00000	2,903	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			2.00000	2	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,934.00000	1,912	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			10.00000	10	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			975.00000	955	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			51.00000	53	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			66.00000	63	25.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,142.00000	2,162	25.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			7.00000	7	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,084.00000	4,106	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.28	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	12.70	Put			6,079.00000	6,102	31.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,077.00000	8,100	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,974.00000	3,951	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,975.00000	2,953	28.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	2	28.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,983.00000	1,961	22.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			9.00000	9	22.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,017.00000	997	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			44.00000	46	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			69.00000	67	25.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,096.00000	2,116	25.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			8.00000	7	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,034.00000	4,056	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,029.00000	6,052	31.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,027.00000	8,050	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,174.00000	4,151	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,175.00000	3,152	29.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	1	29.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,181.00000	2,158	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			7.00000	7	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,203.00000	1,182	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			30.00000	31	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			80.00000	77	25.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,907.00000	1,926	25.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			9.00000	9	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,836.00000	3,858	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			3.00000	3	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,829.00000	5,852	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,828.00000	7,850	33.98	0.00	0	0.00

Total for Derivatives:								18,695,884,413.81	32,759	1,072,738.00
-------------------------------	--	--	--	--	--	--	--	--------------------------	---------------	---------------------

Grand Total:								18,695,884,413.81	32,759	1,072,738.00
---------------------	--	--	--	--	--	--	--	--------------------------	---------------	---------------------