



Daily MTM Report

Daily summary for 04/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.80000	7.73500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.43500	8.37500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86500	8.83500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.49500	8.43500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92000	8.84500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94500	8.87000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.51500	8.45500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.03500	8.97000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.09700	9.04400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.45500	8.42500			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			7.90920		7.79230		20.67	24,739,977.60	3,128	264,532.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			218.00000	276	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			226.00000	167	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			180.00000	223	20.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			288.00000	214	20.67	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			198.00000	249	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			256.00000	190	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			163.00000	203	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			321.00000	243	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			163.00000	203	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			321.00000	243	20.97	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			431.00000	517	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			88.00000	58	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			243.00000	306	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			201.00000	147	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			100.00000	124	22.50	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			508.00000	415	22.50	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			91.00000	112	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			549.00000	453	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			395.00000	478	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			103.00000	69	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			111.00000	137	22.19	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			468.00000	378	22.19	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			83.00000	102	23.11	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			591.00000	493	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			40.00000	47	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			947.00000	838	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			134.00000	167	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			392.00000	307	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			75.00000	92	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			633.00000	533	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			69.00000	84	23.72	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			676.00000	575	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			122.00000	151	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			430.00000	342	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			148.00000	184	21.28	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			356.00000	275	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.60	Call			329.00000	404	20.78	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			137.00000	95	20.78	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			26.00000	30	27.07	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,183.00000	1,071	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			62.00000	76	24.02	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			720.00000	617	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			57.00000	69	24.33	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			765.00000	660	24.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			587.00000	687	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			45.00000	27	20.92	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			36.00000	43	25.85	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			994.00000	884	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			62.00000	76	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			720.00000	617	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			47.00000	57	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			855.00000	748	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			43.00000	52	25.24	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			901.00000	793	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			33.00000	40	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,041.00000	930	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			40.00000	47	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			947.00000	838	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			52.00000	63	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			810.00000	704	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			28.00000	33	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,136.00000	1,024	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			22.00000	26	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,280.00000	1,166	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			17.00000	20	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,425.00000	1,311	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			15.00000	17	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,523.00000	1,408	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			12.00000	15	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,620.00000	1,506	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			13.00000	16	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,571.00000	1,457	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			7.00000	8	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,865.00000	1,749	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	2	31.89	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,609.00000	2,492	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			5.00000	6	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,013.00000	1,897	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	3	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,261.00000	2,144	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			4.00000	5	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,062.00000	1,946	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			6.00000	8	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,914.00000	1,798	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			6.00000	7	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,963.00000	1,848	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			4.00000	5	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,112.00000	1,996	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			4.00000	5	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,112.00000	1,996	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			2.00000	2	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,460.00000	2,343	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	2	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,509.00000	2,393	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1.00000	2	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,559.00000	2,443	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1.00000	2	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,559.00000	2,443	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1.00000	1	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,709.00000	2,592	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,908.00000	2,792	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	1	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,158.00000	3,041	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	42.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,208.00000	5,091	42.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,058.00000	2,941	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,008.00000	2,891	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,958.00000	2,842	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1.00000	1	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,659.00000	2,542	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			2.00000	2	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,410.00000	2,293	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,809.00000	2,692	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,858.00000	2,742	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	3	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,310.00000	2,194	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			4.00000	4	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,161.00000	2,045	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			2.00000	3	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,360.00000	2,244	31.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,759.00000	2,642	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,809.00000	2,692	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,058.00000	2,941	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,759.00000	2,642	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	2	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,509.00000	2,393	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			2.00000	2	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,410.00000	2,293	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			3.00000	4	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,211.00000	2,095	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,508.00000	3,391	34.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			8.00000	9	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,815.00000	1,700	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			6.00000	8	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,914.00000	1,798	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			5.00000	6	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,013.00000	1,897	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	2	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,609.00000	2,492	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			9.00000	11	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,766.00000	1,651	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			7.00000	8	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,865.00000	1,749	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			10.00000	12	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,717.00000	1,603	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	3	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,310.00000	2,194	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	1	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,108.00000	2,991	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,208.00000	3,091	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			2.00000	3	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,360.00000	2,244	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,258.00000	3,141	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,358.00000	3,241	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,008.00000	2,891	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	33.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,258.00000	3,141	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	34.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,458.00000	3,341	34.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	1	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,108.00000	2,991	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,308.00000	3,191	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	3	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,261.00000	2,144	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,308.00000	3,191	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,408.00000	3,291	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,858.00000	2,742	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,358.00000	3,241	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,558.00000	3,441	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			19.00000	22	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,376.00000	1,263	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			11.00000	13	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,668.00000	1,554	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			9.00000	11	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,766.00000	1,651	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			20.00000	24	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,328.00000	1,214	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			12.00000	15	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,620.00000	1,506	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			16.00000	19	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,474.00000	1,359	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			11.00000	13	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,668.00000	1,554	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			4.00000	5	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,062.00000	1,946	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			4.00000	4	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,161.00000	2,045	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			17.00000	20	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,425.00000	1,311	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			8.00000	9	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,815.00000	1,700	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			22.00000	26	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,280.00000	1,166	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			24.00000	28	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,231.00000	1,119	27.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.10	Call			20.00000	24	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,328.00000	1,214	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,392.00000	4,509	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,892.00000	3,009	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,394.00000	1,511	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			2.00000	1	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	39.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,608.00000	4,491	39.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,108.00000	5,991	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,608.00000	7,491	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,592.00000	4,709	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,092.00000	3,209	34.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,594.00000	1,710	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			270.00000	337	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			178.00000	128	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	38.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,408.00000	4,291	38.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	46.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,908.00000	5,791	46.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,408.00000	7,291	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,642.00000	4,759	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,142.00000	3,259	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,643.00000	1,760	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			299.00000	370	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			156.00000	111	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,358.00000	4,241	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	46.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,858.00000	5,741	46.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,358.00000	7,241	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			31.00000	36	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,088.00000	977	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			13.00000	16	29.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,571.00000	1,457	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		902.00000	1,014	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		10.00000	5	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		468.00000	558	20.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		75.00000	49	20.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,097.00000	1,212	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		5.00000	3	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		629.00000	731	20.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		37.00000	22	20.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,146.00000	1,262	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		4.00000	3	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		673.00000	777	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		30.00000	18	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,196.00000	1,312	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		4.00000	2	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		717.00000	823	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		25.00000	14	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,808.00000	3,691	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	40.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,808.00000	4,691	40.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,908.00000	3,791	36.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,908.00000	4,791	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,048.00000	1,163	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		5.00000	4	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,958.00000	3,841	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,958.00000	4,841	41.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		998.00000	1,113	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		6.00000	4	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		546.00000	643	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		54.00000	33	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		218.00000	276	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		226.00000	167	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		4,008.00000	3,891	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	41.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		5,008.00000	4,891	41.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,858.00000	3,741	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	40.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,858.00000	4,741	40.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,295.00000	1,411	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	2	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			808.00000	918	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			16.00000	9	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,708.00000	3,591	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	39.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,708.00000	4,591	39.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,345.00000	1,461	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			2.00000	2	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			855.00000	966	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			13.00000	7	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,658.00000	3,541	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	39.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,658.00000	4,541	39.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,494.00000	1,610	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	1	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,508.00000	4,391	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,544.00000	1,660	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	1	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	38.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,458.00000	4,341	38.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,444.00000	1,560	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	1	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			950.00000	1,064	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			8.00000	5	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			506.00000	600	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			64.00000	41	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	39.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,558.00000	4,441	39.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,893.00000	2,010	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	0	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,108.00000	3,991	37.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,943.00000	2,060	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	0	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			31.00000	36	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,088.00000	977	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,058.00000	3,941	37.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,942.00000	4,059	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,942.00000	3,059	33.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,058.00000	5,941	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,842.00000	3,959	39.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	39.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,842.00000	2,959	33.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	33.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,843.00000	1,960	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	0	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			855.00000	966	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			13.00000	7	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,158.00000	6,041	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,792.00000	3,909	39.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	39.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,792.00000	2,909	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,793.00000	1,910	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,208.00000	6,091	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,692.00000	3,809	38.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	38.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,692.00000	2,809	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,693.00000	1,810	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,308.00000	6,191	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,542.00000	3,659	37.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	37.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,542.00000	2,659	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,458.00000	6,341	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,492.00000	3,609	37.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	37.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,492.00000	2,609	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,508.00000	6,391	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,392.00000	3,509	36.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,392.00000	2,509	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	31.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,608.00000	3,491	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	42.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,108.00000	4,991	42.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,608.00000	6,491	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,442.00000	3,559	37.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,442.00000	2,559	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	41.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,058.00000	4,941	41.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,558.00000	6,441	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,592.00000	3,709	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,592.00000	2,709	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,408.00000	6,291	47.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,892.00000	4,009	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,992.00000	4,109	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,992.00000	3,109	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,993.00000	2,109	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			998.00000	1,113	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			6.00000	4	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	46.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,008.00000	5,891	46.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,042.00000	4,159	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,042.00000	3,159	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,043.00000	2,159	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	46.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,958.00000	5,841	46.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.04550		7.92490		21.05	4,344,570.00	540	55,350.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			48.00000	53	30.66	11,289,000.00	213	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,673.00000	2,558	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			16.00000	17	35.14	1,275,000.00	75	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,391.00000	4,272	35.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			415.00000	474	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			390.00000	329	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			78.00000	85	28.63	6,375,000.00	75	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,053.00000	1,940	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			358.00000	404	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			483.00000	408	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			376.00000	426	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			451.00000	381	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			341.00000	385	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			516.00000	439	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			358.00000	404	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			483.00000	408	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			729.00000	814	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			154.00000	119	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			438.00000	500	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			363.00000	304	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			178.00000	200	24.12	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,053.00000	954	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			395.00000	450	20.88	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			420.00000	354	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			195.00000	218	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			970.00000	873	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			325.00000	366	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			550.00000	471	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			281.00000	317	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			656.00000	572	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			9.00000	10	35.75	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,084.00000	4,964	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			256.00000	288	22.48	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			731.00000	643	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			233.00000	262	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			808.00000	717	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			223.00000	250	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			848.00000	755	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			244.00000	275	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			769.00000	679	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			310.00000	349	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			585.00000	504	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			295.00000	333	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			620.00000	537	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			395.00000	450	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			420.00000	354	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			310.00000	349	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			585.00000	504	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			281.00000	317	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Put			656.00000	572	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			244.00000	275	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			769.00000	679	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			268.00000	302	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			693.00000	607	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			268.00000	302	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			693.00000	607	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			102.00000	113	26.99	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,677.00000	1,567	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			223.00000	250	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			848.00000	755	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			213.00000	239	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			888.00000	794	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			213.00000	239	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			888.00000	794	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			186.00000	209	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,011.00000	913	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			204.00000	228	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			929.00000	833	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			695.00000	778	19.93	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			170.00000	132	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			164.00000	183	24.53	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,139.00000	1,037	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			157.00000	175	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,182.00000	1,080	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			164.00000	183	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,139.00000	1,037	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			171.00000	191	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,096.00000	996	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			195.00000	218	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			970.00000	873	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			150.00000	168	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,226.00000	1,122	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			133.00000	148	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,358.00000	1,253	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			118.00000	131	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,493.00000	1,386	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			110.00000	122	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,585.00000	1,476	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			106.00000	117	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,631.00000	1,521	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			118.00000	131	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,493.00000	1,386	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			98.00000	109	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,723.00000	1,613	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.20	Call			128.00000	142	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,403.00000	1,297	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			106.00000	117	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,631.00000	1,521	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			83.00000	91	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,958.00000	1,846	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			64.00000	72	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,289.00000	2,176	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			72.00000	80	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,147.00000	2,034	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			80.00000	88	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,005.00000	1,892	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			80.00000	88	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,005.00000	1,892	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			69.00000	77	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,194.00000	2,082	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			55.00000	61	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,480.00000	2,366	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			51.00000	57	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,577.00000	2,462	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			50.00000	55	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,625.00000	2,510	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			46.00000	51	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,721.00000	2,606	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			41.00000	45	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,916.00000	2,799	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			35.00000	38	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,160.00000	3,042	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			36.00000	39	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,111.00000	2,994	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			38.00000	42	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,013.00000	2,896	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			57.00000	64	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,432.00000	2,318	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			53.00000	59	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,528.00000	2,414	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			45.00000	50	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,770.00000	2,654	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			42.00000	46	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,867.00000	2,751	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			41.00000	45	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,916.00000	2,799	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			62.00000	69	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,337.00000	2,223	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			67.00000	74	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,242.00000	2,129	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		48.00000	53	30.66	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,673.00000	2,558	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		43.00000	48	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,818.00000	2,702	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		67.00000	74	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,242.00000	2,129	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		32.00000	36	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,258.00000	3,140	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		33.00000	37	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,209.00000	3,091	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		30.00000	32	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,405.00000	3,287	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		32.00000	34	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,307.00000	3,189	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		16.00000	17	35.14	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,391.00000	4,272	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		25.00000	27	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,700.00000	3,582	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		27.00000	29	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,602.00000	3,483	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		20.00000	22	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,095.00000	3,976	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		14.00000	16	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,489.00000	4,370	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		11.00000	11	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,886.00000	4,766	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		8.00000	8	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,283.00000	5,163	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		21.00000	23	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,997.00000	3,878	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		11.00000	12	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,786.00000	4,667	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		8.00000	9	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,183.00000	5,064	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		139.00000	154	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,314.00000	1,209	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		89.00000	98	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,864.00000	1,752	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		18.00000	21	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,193.00000	4,075	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		7.00000	8	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,382.00000	5,262	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		95.00000	105	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,770.00000	1,659	27.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			62.00000	69	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,337.00000	2,223	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			28.00000	31	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,503.00000	3,385	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			12.00000	14	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,687.00000	4,568	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			178.00000	200	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,053.00000	954	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			23.00000	24	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,898.00000	3,779	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			6.00000	6	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,681.00000	5,561	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			13.00000	15	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,588.00000	4,469	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			8.00000	9	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,183.00000	5,064	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			5.00000	6	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,780.00000	5,660	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			24.00000	26	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,799.00000	3,680	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			10.00000	11	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,985.00000	4,865	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			6.00000	7	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,581.00000	5,461	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			17.00000	19	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,292.00000	4,173	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			11.00000	11	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,886.00000	4,766	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			7.00000	7	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,482.00000	5,362	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			114.00000	126	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,539.00000	1,431	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			75.00000	82	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,100.00000	1,987	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			23.00000	25	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,848.00000	3,730	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			15.00000	17	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,440.00000	4,321	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			9.00000	10	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,034.00000	4,915	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			6.00000	6	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,631.00000	5,511	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			23.00000	24	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,898.00000	3,779	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			123.00000	137	25.96	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	9.25	Put		1,448.00000	1,341	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		35.00000	38	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,160.00000	3,042	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		24.00000	26	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,750.00000	3,631	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		16.00000	18	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,341.00000	4,223	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		10.00000	11	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,935.00000	4,816	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		139.00000	154	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,314.00000	1,209	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		18.00000	21	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,193.00000	4,075	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		86.00000	94	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,911.00000	1,799	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		37.00000	40	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,062.00000	2,945	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		26.00000	28	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,651.00000	3,532	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		18.00000	20	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,243.00000	4,124	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		7.00000	8	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,333.00000	5,212	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		514.00000	583	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		289.00000	237	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		30.00000	32	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,405.00000	3,287	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		541.00000	613	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		267.00000	217	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		171.00000	191	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,096.00000	996	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		31.00000	33	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,356.00000	3,238	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		22.00000	24	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,947.00000	3,828	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		570.00000	644	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		245.00000	198	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		128.00000	142	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,403.00000	1,297	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		29.00000	31	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,454.00000	3,336	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		21.00000	23	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,046.00000	3,927	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		13.00000	14	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,638.00000	4,519	35.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.75	Call			5.00000	5	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,830.00000	5,710	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			21.00000	23	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,997.00000	3,878	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			5.00000	5	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,980.00000	5,859	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			5.00000	5	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,880.00000	5,760	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			22.00000	24	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,947.00000	3,828	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			14.00000	15	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,539.00000	4,420	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			6.00000	6	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,731.00000	5,610	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			4.00000	4	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,079.00000	5,959	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			514.00000	583	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			289.00000	237	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			24.00000	26	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,750.00000	3,631	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			10.00000	11	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,935.00000	4,816	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	4	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,129.00000	6,009	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			6.00000	7	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,532.00000	5,411	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			488.00000	554	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			313.00000	259	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			7.00000	7	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,432.00000	5,312	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			800.00000	889	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			125.00000	94	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			204.00000	228	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			929.00000	833	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			12.00000	13	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,737.00000	4,617	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			9.00000	9	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,134.00000	5,014	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			836.00000	929	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			112.00000	83	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			600.00000	676	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			225.00000	180	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			157.00000	175	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,182.00000	1,080	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			39.00000	43	31.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,964.00000	2,848	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		26.00000	28	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,651.00000	3,532	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		7.00000	7	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,432.00000	5,312	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		764.00000	851	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		139.00000	106	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,077.00000	1,187	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		52.00000	41	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		514.00000	583	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		289.00000	237	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,122.00000	1,232	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		47.00000	37	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		64.00000	72	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,289.00000	2,176	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,035.00000	1,141	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		60.00000	46	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		488.00000	554	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		313.00000	259	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		59.00000	66	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,385.00000	2,271	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		15.00000	17	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,440.00000	4,321	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,035.00000	1,141	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		60.00000	46	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,168.00000	1,279	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		43.00000	33	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,375.00000	4,496	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,876.00000	2,997	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,400.00000	1,515	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		25.00000	19	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,626.00000	7,505	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,625.00000	4,746	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,126.00000	3,246	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,640.00000	1,756	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		15.00000	11	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		462.00000	527	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		337.00000	281	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		1.00000	1	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,376.00000	7,256	36.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Call			12.00000	13	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,737.00000	4,617	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,926.00000	3,046	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,932.00000	2,051	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			7.00000	5	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			993.00000	1,096	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			69.00000	50	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,130.00000	2,249	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			5.00000	4	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			2.00000	2	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,677.00000	6,557	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,226.00000	7,106	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,176.00000	3,296	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,179.00000	2,299	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			4.00000	3	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,214.00000	1,325	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			39.00000	30	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,326.00000	7,206	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,076.00000	3,196	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,080.00000	2,200	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	4	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,426.00000	7,305	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,026.00000	3,146	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,031.00000	2,150	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			6.00000	4	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,476.00000	7,355	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,276.00000	3,396	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	0	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,279.00000	2,398	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	3	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,306.00000	1,420	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			31.00000	24	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,325.00000	3,446	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	0	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,328.00000	2,448	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	3	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,353.00000	1,467	20.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.60	Put			28.00000	22	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	1	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,176.00000	7,056	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,475.00000	3,596	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,478.00000	2,598	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	2	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,495.00000	1,611	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			21.00000	15	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			662.00000	743	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			187.00000	147	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			75.00000	82	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,100.00000	1,987	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			1.00000	2	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,026.00000	6,906	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,575.00000	3,696	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,577.00000	2,697	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,591.00000	1,708	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			16.00000	12	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,927.00000	6,806	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,625.00000	3,746	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,627.00000	2,747	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	2	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,877.00000	6,756	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,675.00000	3,796	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,677.00000	2,797	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	1	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,688.00000	1,805	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			13.00000	9	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	2	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,827.00000	6,706	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,525.00000	3,646	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,527.00000	2,647	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,543.00000	1,659	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			18.00000	14	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	2	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,977.00000	6,856	36.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,875.00000	3,996	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,883.00000	2,001	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			8.00000	6	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			953.00000	1,051	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			78.00000	56	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			2.00000	2	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,627.00000	6,507	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,975.00000	4,096	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,976.00000	3,096	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,981.00000	2,100	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	5	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			27.00000	30	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,552.00000	3,434	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			2.00000	3	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,528.00000	6,407	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			4.00000	5	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,029.00000	5,909	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,025.00000	7,905	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			19.00000	21	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,144.00000	4,026	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,125.00000	8,005	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,775.00000	3,896	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,776.00000	2,897	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	1	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,785.00000	1,903	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			10.00000	7	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			874.00000	969	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			99.00000	73	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			4.00000	4	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,229.00000	6,108	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,225.00000	8,105	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			3.00000	3	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,328.00000	6,208	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,325.00000	8,205	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,725.00000	3,846	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,727.00000	2,847	27.45	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	5.20	Put			2.00000	1	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,737.00000	1,854	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			12.00000	8	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			836.00000	929	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			112.00000	83	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			3.00000	4	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,278.00000	6,158	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,275.00000	8,155	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			3.00000	3	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,478.00000	6,357	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,475.00000	8,355	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,525.00000	8,405	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,425.00000	3,546	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,428.00000	2,548	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			3.00000	2	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,448.00000	1,563	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			23.00000	17	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			630.00000	709	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			205.00000	163	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			2.00000	3	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,577.00000	6,457	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,575.00000	8,455	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			3.00000	3	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,378.00000	6,258	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,375.00000	8,255	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,925.00000	4,046	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,075.00000	7,955	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			4,075.00000	4,196	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			5.00000	5	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			5,930.00000	5,809	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	1	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			7,926.00000	7,805	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,825.00000	3,946	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,826.00000	2,947	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,834.00000	1,952	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			9.00000	7	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			913.00000	1,010	19.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			88.00000	64	19.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			4.00000	4	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,179.00000	6,059	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,175.00000	8,055	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			0.00000	4,146	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			0.00000	7,855	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.18080		8.05660		21.25	8,180.80	1	2,817.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			540.00000	597	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			533.00000	466	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			503.00000	553	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			596.00000	522	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			468.00000	514	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			662.00000	583	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			485.00000	533	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			628.00000	552	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			521.00000	575	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			564.00000	494	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			561.00000	620	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			505.00000	439	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			452.00000	496	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			695.00000	615	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			407.00000	447	22.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			801.00000	716	22.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			95.00000	103	29.87	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,088.00000	2,972	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			56.00000	62	32.90	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,300.00000	4,181	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			380.00000	417	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			874.00000	786	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			258.00000	282	24.34	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,352.00000	1,251	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			175.00000	189	26.61	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,968.00000	1,859	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			356.00000	390	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			949.00000	859	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			368.00000	403	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			911.00000	822	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			436.00000	479	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			730.00000	648	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.40	Call			422.00000	463	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			765.00000	682	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			394.00000	432	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			837.00000	751	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			344.00000	377	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			987.00000	896	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			333.00000	364	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,026.00000	934	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			302.00000	330	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,145.00000	1,050	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			275.00000	300	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,268.00000	1,169	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			292.00000	320	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,186.00000	1,089	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			312.00000	341	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,105.00000	1,010	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			236.00000	258	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,480.00000	1,377	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			223.00000	243	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,566.00000	1,462	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			205.00000	223	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,698.00000	1,592	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			217.00000	236	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,610.00000	1,505	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			194.00000	211	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,787.00000	1,680	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			194.00000	211	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,787.00000	1,680	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			78.00000	85	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,522.00000	3,404	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			199.00000	217	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,743.00000	1,636	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			170.00000	185	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,014.00000	1,904	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			158.00000	171	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,151.00000	2,040	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			138.00000	151	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,381.00000	2,270	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			154.00000	167	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,197.00000	2,086	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			166.00000	180	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,059.00000	1,949	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			166.00000	180	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,059.00000	1,949	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			149.00000	163	27.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,243.00000	2,132	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		149.00000	163	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,243.00000	2,132	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		124.00000	135	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,567.00000	2,455	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		121.00000	132	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,614.00000	2,501	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		127.00000	139	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,521.00000	2,408	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		118.00000	129	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,661.00000	2,548	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		109.00000	119	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,803.00000	2,688	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		97.00000	106	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,041.00000	2,925	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		87.00000	94	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,280.00000	3,163	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		89.00000	96	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,232.00000	3,116	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		93.00000	101	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,136.00000	3,020	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		91.00000	99	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,184.00000	3,068	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		104.00000	114	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,898.00000	2,783	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		107.00000	116	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,850.00000	2,736	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		99.00000	108	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,993.00000	2,877	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		95.00000	103	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,088.00000	2,972	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		102.00000	111	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,945.00000	2,830	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		112.00000	122	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,756.00000	2,641	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		118.00000	129	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,661.00000	2,548	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		107.00000	116	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,850.00000	2,736	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		85.00000	92	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,328.00000	3,211	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		80.00000	87	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,464.00000	3,346	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		83.00000	90	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,377.00000	3,259	30.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.35	Call			83.00000	90	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,377.00000	3,259	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			81.00000	88	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,425.00000	3,307	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			74.00000	79	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,667.00000	3,549	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			80.00000	86	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,473.00000	3,356	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			71.00000	76	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,764.00000	3,646	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			77.00000	83	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,570.00000	3,452	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			75.00000	81	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,618.00000	3,500	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			184.00000	200	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,877.00000	1,769	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			158.00000	171	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,151.00000	2,040	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			141.00000	155	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,335.00000	2,224	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			134.00000	147	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,428.00000	2,316	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			51.00000	55	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,544.00000	4,424	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			211.00000	229	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,654.00000	1,548	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			75.00000	81	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,618.00000	3,500	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			32.00000	35	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,676.00000	5,554	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			229.00000	250	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,523.00000	1,419	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			104.00000	114	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,898.00000	2,783	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			34.00000	37	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,527.00000	5,406	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			243.00000	265	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,437.00000	1,335	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			35.00000	38	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,429.00000	5,307	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			251.00000	274	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,394.00000	1,293	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			93.00000	101	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,136.00000	3,020	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			36.00000	39	34.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,379.00000	5,258	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			266.00000	291	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,310.00000	1,210	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			37.00000	40	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,281.00000	5,159	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			68.00000	73	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,862.00000	3,743	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			29.00000	32	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,923.00000	5,801	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			189.00000	205	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,832.00000	1,724	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			72.00000	78	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,716.00000	3,597	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			69.00000	75	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,813.00000	3,694	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			30.00000	32	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,873.00000	5,751	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			68.00000	73	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,862.00000	3,743	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			66.00000	71	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,959.00000	3,840	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			63.00000	68	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,057.00000	3,937	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			27.00000	30	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,120.00000	5,999	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			179.00000	194	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,922.00000	1,814	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			85.00000	92	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,328.00000	3,211	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			69.00000	75	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,813.00000	3,694	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			67.00000	72	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,910.00000	3,791	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			29.00000	31	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,972.00000	5,850	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			31.00000	33	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,774.00000	5,653	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			236.00000	258	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,480.00000	1,377	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			35.00000	37	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,478.00000	5,356	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			322.00000	353	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,065.00000	972	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			39.00000	42	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,182.00000	5,061	34.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.95	Call			292.00000	320	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,186.00000	1,089	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			115.00000	125	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,708.00000	2,595	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			91.00000	99	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,184.00000	3,068	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			37.00000	40	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,330.00000	5,209	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			102.00000	111	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,945.00000	2,830	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			81.00000	88	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,425.00000	3,307	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			33.00000	36	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,577.00000	5,455	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			121.00000	132	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,614.00000	2,501	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			115.00000	125	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,708.00000	2,595	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			38.00000	41	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,231.00000	5,110	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			283.00000	310	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,227.00000	1,129	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			33.00000	35	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,626.00000	5,504	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			39.00000	43	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,133.00000	5,012	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			131.00000	143	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,474.00000	2,362	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			42.00000	45	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,985.00000	4,865	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			134.00000	147	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,428.00000	2,316	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			43.00000	46	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,936.00000	4,816	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			45.00000	48	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,838.00000	4,718	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			145.00000	159	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,289.00000	2,178	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			138.00000	151	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,381.00000	2,270	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			44.00000	47	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,887.00000	4,767	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			162.00000	175	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,105.00000	1,995	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			52.00000	56	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,495.00000	4,376	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		179.00000	194	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,922.00000	1,814	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		54.00000	59	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,397.00000	4,278	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		583.00000	644	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		477.00000	413	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		55.00000	60	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,349.00000	4,229	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		154.00000	167	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,197.00000	2,086	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		145.00000	159	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,289.00000	2,178	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		47.00000	52	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,691.00000	4,571	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		175.00000	189	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,968.00000	1,859	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		53.00000	58	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,446.00000	4,327	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		606.00000	668	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		450.00000	388	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		189.00000	205	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,832.00000	1,724	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		733.00000	805	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		327.00000	274	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		217.00000	236	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,610.00000	1,505	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		55.00000	60	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,349.00000	4,229	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		761.00000	834	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		305.00000	254	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		790.00000	865	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		283.00000	234	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		229.00000	250	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,523.00000	1,419	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		58.00000	63	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,251.00000	4,132	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		820.00000	897	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		263.00000	216	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,407.00000	4,531	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,913.00000	3,036	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		6.00000	5	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,465.00000	1,576	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		59.00000	45	19.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.65	Call			48.00000	53	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,642.00000	4,522	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			13.00000	14	37.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,607.00000	7,484	37.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,657.00000	4,781	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,161.00000	3,285	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			5.00000	4	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,692.00000	1,807	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			36.00000	26	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			15.00000	16	36.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,358.00000	7,235	36.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			947.00000	1,032	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			190.00000	151	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			266.00000	291	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,310.00000	1,210	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			251.00000	274	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,394.00000	1,293	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			199.00000	217	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,743.00000	1,636	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			64.00000	69	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,008.00000	3,889	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,963.00000	3,086	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	5	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,975.00000	2,095	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			18.00000	15	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,089.00000	1,186	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			132.00000	105	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			62.00000	67	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,105.00000	3,986	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			40.00000	44	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,084.00000	4,963	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,112.00000	3,235	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	4	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,121.00000	2,243	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			15.00000	13	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,208.00000	1,311	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			101.00000	80	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,170.00000	2,293	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	12	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,249.00000	1,354	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			93.00000	73	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,211.00000	3,334	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	3	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,220.00000	2,342	21.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.85	Put		13.00000	11	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,292.00000	1,398	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		85.00000	67	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		630.00000	694	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		423.00000	363	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,012.00000	3,136	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		6.00000	5	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,023.00000	2,145	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		16.00000	14	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,126.00000	1,227	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		119.00000	96	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,310.00000	3,434	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		4.00000	3	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,319.00000	2,441	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		12.00000	10	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,378.00000	1,486	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		71.00000	55	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		680.00000	748	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		373.00000	317	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,360.00000	3,484	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		3.00000	3	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,368.00000	2,491	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		11.00000	10	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,421.00000	1,530	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		65.00000	50	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		706.00000	776	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		350.00000	295	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		59.00000	65	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,202.00000	4,084	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,509.00000	3,633	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		3.00000	2	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,516.00000	2,639	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		10.00000	8	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,555.00000	1,667	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		48.00000	36	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		41.00000	45	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,034.00000	4,914	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,559.00000	3,683	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	2	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,566.00000	2,689	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		9.00000	8	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,600.00000	1,713	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		44.00000	33	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,659.00000	3,782	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	2	29.84	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 15/03/2010 Currency Future	5.40	Call			2,665.00000	2,788	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			8.00000	7	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			882.00000	963	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			225.00000	182	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,609.00000	3,733	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,615.00000	2,738	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			9.00000	8	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,646.00000	1,760	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			40.00000	29	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			850.00000	929	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			244.00000	199	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,459.00000	3,583	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	2	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,467.00000	2,590	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	9	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,510.00000	1,621	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			53.00000	40	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,709.00000	3,832	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,714.00000	2,838	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	7	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,739.00000	1,854	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			32.00000	23	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			914.00000	997	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			207.00000	166	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,858.00000	3,982	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,863.00000	2,987	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			7.00000	6	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,880.00000	1,997	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			23.00000	16	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,016.00000	1,105	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			159.00000	124	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,958.00000	4,082	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			49.00000	54	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,593.00000	4,473	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			28.00000	30	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,071.00000	5,949	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			11.00000	12	37.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,054.00000	7,931	37.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			26.00000	29	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,170.00000	6,048	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			10.00000	11	37.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,154.00000	8,030	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,758.00000	3,882	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		2.00000	1	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,764.00000	2,887	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		7.00000	7	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,785.00000	1,901	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		29.00000	21	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		25.00000	28	36.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,269.00000	6,147	36.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		10.00000	11	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,253.00000	8,130	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		24.00000	26	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,367.00000	6,245	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		9.00000	10	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,352.00000	8,229	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		25.00000	27	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,318.00000	6,196	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		9.00000	10	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,303.00000	8,180	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		22.00000	24	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,516.00000	6,394	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		8.00000	9	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,502.00000	8,378	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		22.00000	24	36.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,565.00000	6,443	36.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		8.00000	9	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,551.00000	8,428	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,410.00000	3,533	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	3	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,417.00000	2,540	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		11.00000	9	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		21.00000	23	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,615.00000	6,492	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		8.00000	9	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,601.00000	8,478	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		23.00000	26	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,417.00000	6,295	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		9.00000	10	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,402.00000	8,279	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,908.00000	4,032	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,927.00000	2,046	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		20.00000	15	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,052.00000	1,145	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		145.00000	114	19.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.15	Call		60.00000	66	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,154.00000	4,035	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		11.00000	12	37.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,104.00000	7,981	37.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,008.00000	4,131	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		28.00000	31	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,022.00000	5,900	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		11.00000	12	37.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,005.00000	7,881	37.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,058.00000	4,181	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,062.00000	3,185	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		5.00000	4	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,072.00000	2,194	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		15.00000	13	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,167.00000	1,269	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		110.00000	88	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		11.00000	12	37.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,955.00000	7,832	37.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,808.00000	3,932	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		2.00000	1	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,814.00000	2,937	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		7.00000	6	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,832.00000	1,949	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		26.00000	18	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		981.00000	1,068	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		175.00000	138	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		26.00000	28	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,219.00000	6,098	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		10.00000	11	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,203.00000	8,080	37.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.31120	8.18490		21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		644.00000	699	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		660.00000	588	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		608.00000	658	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		723.00000	646	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		822.00000	890	20.18	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		437.00000	379	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		626.00000	678	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		691.00000	617	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		374.00000	402	23.71	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,389.00000	1,291	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		591.00000	639	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		756.00000	678	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.15	Call			664.00000	720	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			629.00000	559	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			558.00000	604	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			824.00000	742	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			514.00000	555	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			929.00000	843	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			115.00000	122	30.81	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,080.00000	3,961	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			486.00000	525	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,001.00000	913	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			339.00000	364	24.26	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,554.00000	1,453	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			460.00000	497	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,075.00000	985	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			473.00000	510	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,038.00000	949	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			543.00000	587	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			858.00000	775	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			528.00000	570	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			893.00000	809	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			499.00000	539	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			965.00000	878	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			448.00000	483	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,113.00000	1,022	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			414.00000	446	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,229.00000	1,135	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			436.00000	471	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,152.00000	1,059	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			404.00000	435	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,269.00000	1,173	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			383.00000	413	23.58	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,349.00000	1,252	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			393.00000	423	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,308.00000	1,212	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			425.00000	458	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,190.00000	1,097	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			323.00000	347	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,638.00000	1,536	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			301.00000	323	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,766.00000	1,662	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			316.00000	339	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,681.00000	1,577	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			288.00000	309	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,853.00000	1,747	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			308.00000	331	24.81	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	9.60	Put			1,723.00000	1,620	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			124.00000	132	30.26	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,840.00000	3,721	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			295.00000	316	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,810.00000	1,705	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			258.00000	276	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,074.00000	1,965	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			243.00000	259	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,208.00000	2,098	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			218.00000	233	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,433.00000	2,322	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			238.00000	254	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,253.00000	2,143	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			253.00000	270	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,118.00000	2,009	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			339.00000	364	24.26	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,554.00000	1,453	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			728.00000	789	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			543.00000	478	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			282.00000	302	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,897.00000	1,790	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			270.00000	289	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,985.00000	1,877	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			248.00000	265	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,163.00000	2,054	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			228.00000	244	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,343.00000	2,233	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			106.00000	113	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,321.00000	4,202	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			706.00000	765	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			571.00000	504	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			276.00000	295	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,941.00000	1,834	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			264.00000	282	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,029.00000	1,921	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			233.00000	249	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,298.00000	2,188	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			223.00000	239	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,388.00000	2,277	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			104.00000	111	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,369.00000	4,250	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			270.00000	289	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,985.00000	1,877	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			228.00000	244	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,343.00000	2,233	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 14/06/2010 Currency Future	10.50	Call			209.00000	223	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,524.00000	2,412	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			99.00000	105	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,514.00000	4,394	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			253.00000	270	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,118.00000	2,009	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			223.00000	239	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,388.00000	2,277	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			213.00000	228	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,478.00000	2,367	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			204.00000	219	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,569.00000	2,457	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			196.00000	210	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,661.00000	2,548	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			94.00000	100	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,659.00000	4,539	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			276.00000	295	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,941.00000	1,834	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			101.00000	107	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,466.00000	4,346	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			848.00000	918	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			413.00000	356	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			331.00000	355	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,596.00000	1,494	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			264.00000	282	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,029.00000	1,921	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			874.00000	946	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			389.00000	334	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			282.00000	302	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,897.00000	1,790	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			114.00000	120	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,129.00000	4,009	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			901.00000	974	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			366.00000	313	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			347.00000	373	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,512.00000	1,412	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			331.00000	355	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,596.00000	1,494	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			112.00000	118	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,177.00000	4,057	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			928.00000	1,004	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			343.00000	293	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			356.00000	383	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,471.00000	1,371	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,436.00000	4,562	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,947.00000	3,071	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		12.00000	10	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,536.00000	1,644	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		101.00000	83	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		155.00000	165	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,220.00000	3,104	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		61.00000	65	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,127.00000	6,004	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		40.00000	42	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,605.00000	7,481	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,685.00000	4,811	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,194.00000	3,319	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		9.00000	8	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,752.00000	1,865	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		67.00000	54	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		170.00000	182	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,985.00000	2,871	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		102.00000	109	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,417.00000	4,298	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		66.00000	69	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,881.00000	5,758	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		43.00000	45	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,358.00000	7,234	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,078.00000	1,163	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		243.00000	202	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		365.00000	392	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,430.00000	1,331	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		316.00000	339	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,681.00000	1,577	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		126.00000	134	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,792.00000	3,673	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,996.00000	3,121	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		11.00000	10	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,024.00000	2,144	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		39.00000	33	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,177.00000	1,274	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		193.00000	163	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		158.00000	168	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,173.00000	3,057	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		82.00000	87	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,097.00000	4,976	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,215.00000	2,337	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		30.00000	26	20.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,331.00000	1,433	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		146.00000	122	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		121.00000	128	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,936.00000	3,817	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		87.00000	92	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,902.00000	4,781	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		150.00000	159	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,315.00000	3,198	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		108.00000	115	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,273.00000	4,154	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		78.00000	83	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,243.00000	5,122	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,243.00000	3,369	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		8.00000	7	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,264.00000	2,386	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	24	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,371.00000	1,475	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		136.00000	113	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		750.00000	813	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		516.00000	452	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		144.00000	154	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,410.00000	3,292	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		76.00000	81	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,341.00000	5,219	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,095.00000	3,220	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	9	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,119.00000	2,241	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		34.00000	29	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,253.00000	1,353	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		168.00000	141	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		685.00000	742	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		600.00000	531	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		200.00000	214	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,615.00000	2,503	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		137.00000	146	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,552.00000	3,435	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		73.00000	77	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,488.00000	5,366	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,045.00000	3,170	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		10.00000	9	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,071.00000	2,192	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		36.00000	31	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,215.00000	1,313	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		180.00000	152	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		135.00000	143	29.71	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 14/06/2010 Currency Future	11.65	Put		3,600.00000	3,482	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		97.00000	103	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,562.00000	4,442	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		72.00000	76	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,537.00000	5,415	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		192.00000	205	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,707.00000	2,594	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		133.00000	141	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,648.00000	3,530	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		96.00000	102	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,611.00000	4,491	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		71.00000	75	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,586.00000	5,464	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		142.00000	151	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,457.00000	3,340	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		75.00000	79	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,390.00000	5,268	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,293.00000	3,418	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		8.00000	7	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,312.00000	2,434	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		27.00000	23	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,412.00000	1,516	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		127.00000	105	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		774.00000	838	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		489.00000	427	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		218.00000	233	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,433.00000	2,322	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		147.00000	156	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,362.00000	3,245	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		77.00000	82	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,292.00000	5,171	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,342.00000	3,468	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	7	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,360.00000	2,483	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		25.00000	22	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,452.00000	1,558	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		118.00000	97	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		798.00000	864	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		463.00000	403	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,392.00000	3,517	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		7.00000	6	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,409.00000	2,532	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		24.00000	20	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,494.00000	1,601	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		109.00000	90	19.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.30	Call			152.00000	162	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,267.00000	3,151	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			110.00000	117	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,225.00000	4,106	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			80.00000	84	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,195.00000	5,073	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,541.00000	3,666	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			6.00000	5	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,555.00000	2,678	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			20.00000	17	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,621.00000	1,731	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			86.00000	70	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			161.00000	172	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,126.00000	3,010	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			83.00000	88	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,048.00000	4,927	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,591.00000	3,716	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			6.00000	5	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,603.00000	2,727	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			19.00000	16	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,664.00000	1,776	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			79.00000	64	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			164.00000	175	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,079.00000	2,964	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			117.00000	124	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,032.00000	3,913	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			84.00000	89	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,000.00000	4,878	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,640.00000	3,766	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			5.00000	5	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,652.00000	2,776	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			17.00000	15	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,708.00000	1,820	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			73.00000	59	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			957.00000	1,034	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			322.00000	273	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			167.00000	178	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,032.00000	2,917	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			119.00000	126	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,984.00000	3,865	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			86.00000	91	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,951.00000	4,830	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,690.00000	3,816	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			5.00000	4	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,701.00000	2,825	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.50	Put		16.00000	14	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		986.00000	1,065	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		301.00000	254	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,491.00000	3,617	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		6.00000	6	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,506.00000	2,629	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		21.00000	18	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,578.00000	1,687	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		93.00000	76	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		57.00000	60	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,372.00000	6,249	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		140.00000	148	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,505.00000	3,387	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		56.00000	59	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,421.00000	6,298	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		55.00000	59	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,470.00000	6,347	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,889.00000	4,015	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		4.00000	3	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,897.00000	3,022	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		13.00000	11	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,932.00000	2,048	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		47.00000	37	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,110.00000	1,198	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		226.00000	186	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		93.00000	98	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,708.00000	4,587	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		61.00000	64	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,176.00000	6,053	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,939.00000	4,064	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		4.00000	3	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,977.00000	2,096	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		43.00000	35	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,144.00000	1,235	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		209.00000	174	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		35.00000	37	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,100.00000	7,976	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,839.00000	3,965	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,848.00000	2,973	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		13.00000	11	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,886.00000	2,002	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		51.00000	41	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		60.00000	63	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,225.00000	6,102	34.60	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	16.35	Call			34.00000	36	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,199.00000	8,075	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,740.00000	3,865	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			5.00000	4	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,750.00000	2,874	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			15.00000	13	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,796.00000	1,910	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			61.00000	49	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,016.00000	1,097	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			281.00000	236	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			58.00000	61	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,323.00000	6,200	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			32.00000	35	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,297.00000	8,173	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			31.00000	33	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,396.00000	8,272	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			32.00000	34	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,347.00000	8,223	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			192.00000	205	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,707.00000	2,594	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			96.00000	102	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,611.00000	4,491	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			54.00000	57	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,569.00000	6,446	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			29.00000	31	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,544.00000	8,420	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			54.00000	57	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,569.00000	6,446	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,442.00000	3,567	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			7.00000	6	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,457.00000	2,580	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			22.00000	19	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			188.00000	201	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,753.00000	2,640	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			53.00000	56	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,618.00000	6,495	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			28.00000	30	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,593.00000	8,469	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			184.00000	197	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,799.00000	2,686	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			52.00000	55	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,667.00000	6,544	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			28.00000	30	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,643.00000	8,518	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			30.00000	32	36.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,445.00000	8,321	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		34.00000	37	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,150.00000	8,026	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,988.00000	4,114	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		3.00000	3	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		62.00000	66	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,078.00000	5,955	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		36.00000	38	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,051.00000	7,927	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,038.00000	4,163	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		3.00000	2	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		63.00000	67	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,028.00000	5,905	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		36.00000	38	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,002.00000	7,877	36.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.36630	13.18180		17.43	3,555,435.80	266	25,395.00
£ / R On 14/09/2009 Currency Future	13.20	Call		314.00000	405	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		332.00000	239	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		366.00000	468	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		284.00000	202	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		454.00000	571	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		222.00000	155	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		394.00000	501	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		262.00000	185	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		486.00000	607	18.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		204.00000	141	18.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		552.00000	683	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		171.00000	117	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		424.00000	536	18.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		242.00000	169	18.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		314.00000	405	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		332.00000	239	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		258.00000	319	17.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		426.00000	303	17.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		226.00000	280	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		494.00000	364	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		198.00000	245	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		566.00000	429	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		186.00000	229	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		604.00000	463	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		212.00000	262	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		530.00000	395	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		241.00000	299	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		460.00000	333	17.64	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	13.30	Call			275.00000	347	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			393.00000	280	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			339.00000	436	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			307.00000	220	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			366.00000	468	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			284.00000	202	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			486.00000	607	18.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			204.00000	141	18.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			294.00000	375	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			362.00000	259	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			174.00000	214	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			642.00000	498	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			241.00000	299	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			460.00000	333	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			258.00000	320	17.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			426.00000	303	17.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			339.00000	436	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			307.00000	220	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			587.00000	722	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			156.00000	106	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			519.00000	645	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			187.00000	128	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			174.00000	214	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			642.00000	498	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			98.00000	119	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,016.00000	852	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			143.00000	176	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			761.00000	609	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			126.00000	154	19.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			844.00000	688	19.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			134.00000	164	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			802.00000	648	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			126.00000	154	19.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			844.00000	688	19.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			104.00000	127	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			972.00000	810	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			81.00000	98	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,149.00000	982	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			86.00000	104	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,105.00000	938	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			98.00000	119	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,016.00000	852	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			72.00000	87	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,240.00000	1,070	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			64.00000	77	22.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.45	Put		1,332.00000	1,160	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		60.00000	72	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,378.00000	1,206	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		76.00000	92	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,195.00000	1,026	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		41.00000	48	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,709.00000	1,532	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		31.00000	37	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,950.00000	1,771	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		20.00000	23	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,438.00000	2,256	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		25.00000	29	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,193.00000	2,012	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		27.00000	32	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,095.00000	1,915	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		30.00000	35	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,998.00000	1,819	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		41.00000	48	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,709.00000	1,532	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		54.00000	64	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,472.00000	1,298	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		45.00000	54	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,614.00000	1,438	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		31.00000	37	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,950.00000	1,771	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		35.00000	41	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,853.00000	1,675	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		39.00000	46	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,757.00000	1,579	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		33.00000	39	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,901.00000	1,723	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		37.00000	43	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,805.00000	1,627	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		43.00000	51	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,661.00000	1,485	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		39.00000	46	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,757.00000	1,579	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		26.00000	30	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,144.00000	1,964	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		28.00000	33	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,047.00000	1,867	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		48.00000	57	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,566.00000	1,391	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		25.00000	29	25.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,193.00000	2,012	25.78	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 14/09/2009 Currency Future	15.60	Call			20.00000	23	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,438.00000	2,256	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			23.00000	26	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,291.00000	2,110	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			19.00000	22	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,487.00000	2,305	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			18.00000	21	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,536.00000	2,354	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			22.00000	25	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,340.00000	2,158	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			68.00000	81	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,286.00000	1,115	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	19	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,635.00000	2,453	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			51.00000	60	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,519.00000	1,344	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			43.00000	51	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,661.00000	1,485	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			24.00000	27	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,242.00000	2,061	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			76.00000	92	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,195.00000	1,026	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			111.00000	135	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			929.00000	769	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			118.00000	144	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			886.00000	728	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			92.00000	111	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,060.00000	895	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			57.00000	68	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,425.00000	1,252	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			26.00000	30	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,144.00000	1,964	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	17	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,734.00000	2,551	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			24.00000	27	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,242.00000	2,061	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	19	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,635.00000	2,453	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	17	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,734.00000	2,551	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			14.00000	16	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,833.00000	2,650	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			13.00000	15	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,932.00000	2,748	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			33.00000	39	24.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Put			1,901.00000	1,723	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			21.00000	24	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,389.00000	2,207	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			17.00000	20	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,586.00000	2,403	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			21.00000	24	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,389.00000	2,207	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			16.00000	18	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,684.00000	2,502	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			15.00000	17	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,783.00000	2,600	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	15	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,882.00000	2,699	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			68.00000	81	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,286.00000	1,115	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			12.00000	13	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,130.00000	2,946	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			92.00000	111	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,060.00000	895	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			51.00000	60	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,519.00000	1,344	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			30.00000	35	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,998.00000	1,819	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			54.00000	64	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,472.00000	1,298	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			153.00000	188	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			721.00000	571	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			134.00000	164	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			802.00000	648	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			104.00000	127	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			972.00000	810	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			57.00000	68	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,425.00000	1,252	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			143.00000	176	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			761.00000	609	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			163.00000	201	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			681.00000	534	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			72.00000	87	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,240.00000	1,070	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			186.00000	229	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			604.00000	463	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,082.00000	5,266	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,583.00000	3,766	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	0	24.64	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	11.10	Call			2,095.00000	2,276	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			13.00000	9	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			698.00000	845	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			116.00000	78	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			7.00000	8	32.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,925.00000	3,741	32.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	3	37.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,421.00000	5,236	37.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	42.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,919.00000	6,735	42.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,532.00000	5,716	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,032.00000	4,216	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,539.00000	2,721	30.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			7.00000	5	30.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,077.00000	1,251	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			46.00000	35	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			9.00000	10	31.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,478.00000	3,294	31.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			3.00000	4	36.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,972.00000	4,787	36.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,470.00000	6,285	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,782.00000	5,966	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,282.00000	4,466	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,787.00000	2,970	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			5.00000	4	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,315.00000	1,492	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			33.00000	25	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			11.00000	12	30.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,229.00000	3,045	30.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			4.00000	4	35.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,722.00000	4,538	35.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	2	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,220.00000	6,035	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			660.00000	803	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			128.00000	87	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			777.00000	930	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			95.00000	63	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			623.00000	762	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			141.00000	96	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			817.00000	973	19.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.45	Put			85.00000	57	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			737.00000	887	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			105.00000	71	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			519.00000	645	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			187.00000	128	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			623.00000	762	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			141.00000	96	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,284.00000	3,466	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			2.00000	0	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,292.00000	2,473	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			10.00000	7	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			8.00000	8	32.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,726.00000	3,542	32.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	2	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,720.00000	5,536	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	44.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,719.00000	7,535	44.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,182.00000	4,366	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,185.00000	3,367	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			3.00000	0	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,193.00000	2,374	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			12.00000	8	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,219.00000	1,395	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			38.00000	29	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			8.00000	8	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,826.00000	3,642	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,820.00000	5,636	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	45.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,819.00000	7,635	45.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,082.00000	4,266	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,085.00000	3,267	29.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			3.00000	1	29.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,125.00000	1,299	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			43.00000	33	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	38.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,920.00000	5,736	38.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	45.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,919.00000	7,735	45.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,035.00000	3,217	29.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			4.00000	1	29.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,046.00000	2,226	27.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			14.00000	10	27.31	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 14/09/2009 Currency Future	17.15	Call			7.00000	7	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,975.00000	3,791	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	38.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,970.00000	5,786	38.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	45.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,969.00000	7,785	45.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,883.00000	4,066	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			1.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,886.00000	3,069	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			4.00000	3	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,899.00000	2,079	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			17.00000	12	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			943.00000	1,109	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			61.00000	43	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			6.00000	7	33.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,125.00000	3,940	33.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	39.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,120.00000	5,935	39.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	46.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,119.00000	7,935	46.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,783.00000	3,966	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			1.00000	0	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,801.00000	1,980	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			19.00000	14	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			858.00000	1,017	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			77.00000	51	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			6.00000	6	34.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,224.00000	4,040	34.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,219.00000	8,035	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,733.00000	3,916	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			1.00000	0	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,737.00000	2,920	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			5.00000	4	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,752.00000	1,931	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			20.00000	15	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			6.00000	6	34.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,274.00000	4,090	34.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	39.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,270.00000	6,085	39.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,269.00000	8,085	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,683.00000	3,866	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			1.00000	0	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,688.00000	2,870	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.50	Put		6.00000	4	30.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,703.00000	1,882	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		21.00000	16	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		5.00000	6	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,324.00000	4,140	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		2.00000	2	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,320.00000	6,135	39.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,319.00000	8,135	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,588.00000	2,771	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		7.00000	5	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,605.00000	1,784	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		23.00000	18	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		5.00000	5	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,423.00000	4,239	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		1.00000	1	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,420.00000	6,235	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,419.00000	8,234	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,633.00000	3,816	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		1.00000	0	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,638.00000	2,821	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		6.00000	4	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,654.00000	1,833	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		22.00000	17	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		5.00000	6	34.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,373.00000	4,189	34.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		2.00000	2	40.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,370.00000	6,185	40.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,369.00000	8,185	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,833.00000	4,016	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		1.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,837.00000	3,020	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		5.00000	3	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,850.00000	2,029	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		18.00000	13	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		900.00000	1,062	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		69.00000	46	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		6.00000	7	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,174.00000	3,990	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		2.00000	2	39.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,170.00000	5,985	39.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	46.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,169.00000	7,985	46.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.20	Call			3,982.00000	4,166	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			1.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,986.00000	3,168	30.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			4.00000	1	30.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,997.00000	2,177	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			15.00000	11	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,031.00000	1,204	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			49.00000	37	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			7.00000	7	33.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,025.00000	3,841	33.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	2	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,020.00000	5,835	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	45.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,019.00000	7,835	45.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,232.00000	4,416	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,234.00000	3,417	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			2.00000	0	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,243.00000	2,424	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			11.00000	8	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,267.00000	1,443	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			35.00000	27	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			8.00000	8	32.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,776.00000	3,592	32.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	2	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,770.00000	5,586	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	45.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,769.00000	7,585	45.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,382.00000	4,566	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,384.00000	3,566	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			2.00000	0	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,391.00000	2,573	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			9.00000	6	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,411.00000	1,589	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			30.00000	22	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			9.00000	9	31.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,627.00000	3,443	31.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	37.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,620.00000	5,436	37.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	44.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,619.00000	7,435	44.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,432.00000	4,616	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,434.00000	3,616	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.75	Put			2.00000	0	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,440.00000	2,622	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			8.00000	6	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,460.00000	1,637	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			28.00000	21	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			9.00000	9	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,577.00000	3,393	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	2	37.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,570.00000	5,386	37.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	44.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,569.00000	7,385	44.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,132.00000	4,316	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,135.00000	3,317	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			3.00000	1	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			2,144.00000	2,325	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			12.00000	9	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,172.00000	1,347	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			40.00000	31	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			7.00000	8	32.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,876.00000	3,691	32.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			2.00000	2	38.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,870.00000	5,686	38.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	45.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,869.00000	7,685	45.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.59390		13.40390		18.05	13,593.90	1	14,363.00
£ / R On 14/12/2009 Currency Future	13.40	Call			599.00000	677	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			595.00000	483	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			644.00000	727	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			540.00000	434	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			691.00000	781	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			488.00000	387	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			716.00000	808	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			462.00000	364	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			795.00000	896	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			391.00000	302	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			768.00000	866	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			414.00000	322	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			579.00000	653	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			626.00000	509	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			525.00000	585	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			721.00000	592	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			508.00000	566	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			754.00000	622	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			460.00000	512	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	13.80	Put			856.00000	718	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			445.00000	495	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			891.00000	751	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			475.00000	529	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			821.00000	685	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			491.00000	547	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			787.00000	653	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			508.00000	566	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			754.00000	622	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			560.00000	630	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			657.00000	536	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			599.00000	677	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			595.00000	483	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			621.00000	702	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			567.00000	458	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			691.00000	781	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			488.00000	387	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			716.00000	808	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			462.00000	364	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			742.00000	837	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			438.00000	343	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			445.00000	495	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			891.00000	751	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			491.00000	547	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			787.00000	653	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			525.00000	585	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			721.00000	592	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			579.00000	653	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			626.00000	509	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			542.00000	607	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			688.00000	563	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			475.00000	529	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			821.00000	685	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			742.00000	837	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			438.00000	343	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			823.00000	927	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			369.00000	283	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			525.00000	585	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			721.00000	592	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			334.00000	369	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,230.00000	1,075	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			404.00000	448	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,000.00000	854	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			391.00000	434	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,037.00000	890	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Call			391.00000	434	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,037.00000	890	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			379.00000	420	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,075.00000	926	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			345.00000	381	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,191.00000	1,037	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			305.00000	335	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,351.00000	1,191	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			324.00000	357	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,270.00000	1,113	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			314.00000	346	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,310.00000	1,152	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			295.00000	325	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,392.00000	1,231	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			233.00000	254	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,729.00000	1,560	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			240.00000	262	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,686.00000	1,518	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			278.00000	305	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,474.00000	1,311	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			262.00000	287	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,558.00000	1,393	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			247.00000	270	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,643.00000	1,476	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			220.00000	240	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,816.00000	1,646	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			208.00000	226	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,904.00000	1,732	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			197.00000	214	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,993.00000	1,820	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			153.00000	172	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,349.00000	2,178	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			379.00000	420	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,075.00000	926	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			356.00000	393	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,152.00000	999	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			431.00000	479	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			927.00000	785	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			278.00000	305	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,474.00000	1,311	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			367.00000	406	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,113.00000	962	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			287.00000	315	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,433.00000	1,271	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			270.00000	296	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	14.65	Put		1,516.00000	1,352	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		254.00000	278	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,600.00000	1,434	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		202.00000	220	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,949.00000	1,776	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		445.00000	495	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		891.00000	751	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		417.00000	463	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		963.00000	819	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		367.00000	406	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,113.00000	962	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		287.00000	315	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,433.00000	1,271	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		227.00000	247	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,773.00000	1,603	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		270.00000	296	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,516.00000	1,352	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		214.00000	233	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,860.00000	1,689	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		431.00000	479	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		927.00000	785	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		314.00000	346	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,310.00000	1,152	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		233.00000	254	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,729.00000	1,560	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		324.00000	357	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,270.00000	1,113	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,105.00000	5,295	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,621.00000	3,808	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		17.00000	14	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,159.00000	2,341	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		55.00000	47	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		911.00000	1,024	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		307.00000	230	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		132.00000	147	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,528.00000	2,354	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		43.00000	47	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,939.00000	3,753	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		25.00000	26	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,422.00000	5,232	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		16.00000	17	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,912.00000	6,723	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,554.00000	5,744	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Call			4,065.00000	4,251	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	7	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,594.00000	2,778	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			40.00000	34	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,219.00000	1,374	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			165.00000	130	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			182.00000	196	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,128.00000	1,952	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			60.00000	66	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,506.00000	3,322	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			29.00000	29	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,975.00000	4,785	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			19.00000	20	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,465.00000	6,276	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,804.00000	5,994	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,311.00000	4,498	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	4	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,838.00000	3,023	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			34.00000	29	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,431.00000	1,594	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			127.00000	100	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			72.00000	80	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,268.00000	3,086	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			31.00000	31	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,727.00000	4,537	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			21.00000	22	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,217.00000	6,028	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			852.00000	958	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			348.00000	264	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,039.00000	1,163	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			235.00000	169	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			973.00000	1,092	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			269.00000	198	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			852.00000	958	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			348.00000	264	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			942.00000	1,057	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			288.00000	213	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			881.00000	990	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			327.00000	247	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			667.00000	754	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			513.00000	410	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			404.00000	448	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,000.00000	854	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			621.00000	702	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Put			567.00000	458	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			379.00000	420	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,075.00000	926	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			417.00000	463	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			963.00000	819	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			560.00000	630	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			657.00000	536	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,326.00000	3,512	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			23.00000	18	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,351.00000	2,534	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			47.00000	41	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			50.00000	54	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,746.00000	3,560	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			24.00000	24	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,720.00000	5,530	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			13.00000	13	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,709.00000	7,519	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,212.00000	4,399	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			8.00000	5	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,229.00000	3,414	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			25.00000	20	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,255.00000	2,437	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			51.00000	43	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,345.00000	1,505	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			141.00000	111	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			46.00000	50	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,842.00000	3,656	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			23.00000	23	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,819.00000	5,630	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			12.00000	13	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,808.00000	7,619	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,082.00000	3,267	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			28.00000	23	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,111.00000	2,292	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			57.00000	48	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			41.00000	45	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,987.00000	3,801	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			22.00000	23	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,969.00000	5,779	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			12.00000	12	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,958.00000	7,768	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,114.00000	4,301	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			10.00000	7	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,131.00000	3,316	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			27.00000	22	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.30	Call		1,261.00000	1,417	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		157.00000	124	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		187.00000	202	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,083.00000	1,908	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		23.00000	23	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		5,919.00000	5,729	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		12.00000	12	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		7,908.00000	7,718	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,917.00000	4,104	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		13.00000	10	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,935.00000	3,120	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		31.00000	26	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,970.00000	2,148	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		66.00000	54	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,107.00000	1,246	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		203.00000	153	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		164.00000	181	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,260.00000	2,087	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		38.00000	40	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,134.00000	3,946	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		21.00000	22	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,117.00000	5,928	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		11.00000	12	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,107.00000	7,918	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,769.00000	3,956	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		15.00000	12	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,789.00000	2,974	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		35.00000	30	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,832.00000	2,005	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		78.00000	61	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,006.00000	1,127	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		252.00000	183	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		147.00000	165	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,393.00000	2,221	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		36.00000	36	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,282.00000	4,092	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		20.00000	21	29.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,266.00000	6,077	29.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		10.00000	11	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,256.00000	8,067	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,720.00000	3,907	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		16.00000	13	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,740.00000	2,925	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		36.00000	31	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,786.00000	1,959	19.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.70	Put		82.00000	65	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		142.00000	159	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,438.00000	2,265	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		36.00000	36	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,332.00000	4,142	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		20.00000	21	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,316.00000	6,127	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		10.00000	11	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,306.00000	8,117	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,670.00000	3,857	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		17.00000	13	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,691.00000	2,876	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		37.00000	32	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,741.00000	1,912	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		87.00000	68	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		137.00000	153	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,483.00000	2,309	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		35.00000	35	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,381.00000	4,191	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		19.00000	20	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,366.00000	6,177	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		9.00000	10	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,355.00000	8,166	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,572.00000	3,759	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		18.00000	15	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,651.00000	1,820	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		97.00000	76	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		127.00000	142	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,573.00000	2,398	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		34.00000	34	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,480.00000	4,290	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		9.00000	9	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,455.00000	8,266	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,642.00000	2,827	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		39.00000	33	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,696.00000	1,866	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		92.00000	72	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		34.00000	34	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,430.00000	4,241	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		19.00000	20	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,415.00000	6,226	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		9.00000	10	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,405.00000	8,216	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,868.00000	4,055	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		14.00000	11	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.55	Call			2,886.00000	3,071	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			32.00000	27	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,924.00000	2,100	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			70.00000	56	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,072.00000	1,205	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			219.00000	161	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			158.00000	176	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,304.00000	2,132	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			38.00000	38	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,184.00000	3,995	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			21.00000	22	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,167.00000	5,978	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			11.00000	11	32.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,157.00000	7,967	32.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,967.00000	4,153	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			13.00000	9	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,984.00000	3,169	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			30.00000	25	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			2,016.00000	2,196	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			62.00000	52	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,142.00000	1,289	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			188.00000	145	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			171.00000	186	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,217.00000	2,042	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			39.00000	42	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,085.00000	3,898	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			22.00000	22	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,068.00000	5,878	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			11.00000	12	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,057.00000	7,868	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			4,360.00000	4,548	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	4	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,375.00000	3,561	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			22.00000	18	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,400.00000	2,583	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			46.00000	39	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,474.00000	1,639	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			120.00000	95	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			214.00000	233	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,860.00000	1,689	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			52.00000	56	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			3,698.00000	3,513	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			24.00000	24	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			5,670.00000	5,480	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			13.00000	13	32.09	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	21.05	Put			7,659.00000	7,469	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,410.00000	4,597	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	4	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,425.00000	3,611	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			21.00000	17	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,448.00000	2,632	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			44.00000	38	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			1,518.00000	1,684	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			114.00000	90	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			54.00000	59	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,650.00000	3,465	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			24.00000	24	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,620.00000	5,431	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			13.00000	13	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,609.00000	7,419	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,261.00000	4,449	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			8.00000	5	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,277.00000	3,463	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			24.00000	19	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,303.00000	2,486	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			49.00000	42	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,388.00000	1,549	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			134.00000	105	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			202.00000	220	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,949.00000	1,776	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			48.00000	52	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,794.00000	3,608	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			23.00000	24	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,770.00000	5,580	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			12.00000	13	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,759.00000	7,569	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,163.00000	4,350	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			9.00000	6	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,180.00000	3,365	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			26.00000	21	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,207.00000	2,389	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			53.00000	45	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,303.00000	1,461	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			149.00000	117	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			192.00000	208	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,038.00000	1,864	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			44.00000	48	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,891.00000	3,705	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			23.00000	23	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,869.00000	5,679	28.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.25	Call		12.00000	12	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		7,858.00000	7,668	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		0.00000	4,202	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		0.00000	8	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		0.00000	3,218	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		0.00000	24	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		0.00000	2,244	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		0.00000	50	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	1,331	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		0.00000	137	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	191	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		0.00000	1,997	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		0.00000	43	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		0.00000	3,849	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	22	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		0.00000	5,829	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	12	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		0.00000	7,818	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		0.00000	4,006	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		0.00000	12	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	2,052	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		0.00000	58	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		0.00000	37	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		0.00000	4,043	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	11	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		0.00000	8,017	33.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.81770	13.62550		18.30	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	13.65	Call		787.00000	860	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		812.00000	692	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		827.00000	905	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		752.00000	638	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,149.00000	1,256	16.92	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		423.00000	338	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		893.00000	977	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		668.00000	560	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		483.00000	521	20.12	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,558.00000	1,403	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		849.00000	929	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		723.00000	611	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		916.00000	1,002	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		641.00000	535	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		988.00000	1,081	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		563.00000	464	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		964.00000	1,054	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		588.00000	487	17.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.80	Call			732.00000	796	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			907.00000	779	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			698.00000	759	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			973.00000	841	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			650.00000	706	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,075.00000	938	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			682.00000	740	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,006.00000	873	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			715.00000	777	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			940.00000	810	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			750.00000	817	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			875.00000	749	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			807.00000	882	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			781.00000	665	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			871.00000	953	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			695.00000	585	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			940.00000	1,028	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			614.00000	510	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			769.00000	838	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			843.00000	721	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,151.00000	4,337	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			26.00000	19	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,177.00000	3,363	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			51.00000	45	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,210.00000	2,392	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			84.00000	74	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,401.00000	1,534	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			275.00000	217	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			528.00000	571	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,403.00000	1,253	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			345.00000	369	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,220.00000	2,051	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			226.00000	242	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,101.00000	2,924	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			154.00000	163	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,029.00000	3,845	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,055.00000	4,240	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			30.00000	22	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,080.00000	3,266	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			54.00000	48	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,114.00000	2,296	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			89.00000	78	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,331.00000	1,460	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			305.00000	243	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			505.00000	545	19.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.60	Put			1,480.00000	1,327	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			332.00000	354	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,307.00000	2,137	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			217.00000	232	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,192.00000	3,015	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			149.00000	157	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,123.00000	3,940	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,957.00000	4,143	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			32.00000	26	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,983.00000	3,169	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			57.00000	51	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,028.00000	2,200	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			103.00000	82	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,268.00000	1,389	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			342.00000	271	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			318.00000	341	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,392.00000	2,223	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			209.00000	223	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,283.00000	3,105	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			142.00000	152	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,216.00000	4,034	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,859.00000	4,047	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			34.00000	30	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,885.00000	3,072	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			60.00000	54	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,943.00000	2,104	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			118.00000	86	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,207.00000	1,319	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			382.00000	301	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			462.00000	498	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,637.00000	1,480	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			304.00000	328	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,479.00000	2,310	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			201.00000	214	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,375.00000	3,196	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			135.00000	146	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,310.00000	4,129	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,712.00000	3,900	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			37.00000	32	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,740.00000	2,925	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			64.00000	58	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,819.00000	1,975	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			144.00000	107	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,121.00000	1,225	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			445.00000	358	16.99	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 15/03/2010 Currency Future	14.95	Call			433.00000	466	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,758.00000	1,598	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			285.00000	307	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,609.00000	2,439	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			189.00000	202	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,514.00000	3,334	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			126.00000	136	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,451.00000	4,268	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,810.00000	3,998	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			35.00000	31	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,837.00000	3,023	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			61.00000	55	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,902.00000	2,060	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			126.00000	93	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,178.00000	1,287	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			402.00000	319	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			452.00000	487	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,677.00000	1,519	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			298.00000	320	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,522.00000	2,353	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			197.00000	210	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,421.00000	3,242	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			132.00000	143	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,357.00000	4,175	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,103.00000	4,288	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			28.00000	21	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,128.00000	3,314	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			53.00000	46	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,162.00000	2,344	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			86.00000	76	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,366.00000	1,497	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			290.00000	229	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			516.00000	558	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,441.00000	1,290	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			339.00000	362	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,263.00000	2,094	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			222.00000	237	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,146.00000	2,969	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			151.00000	160	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,076.00000	3,893	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,908.00000	4,095	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			33.00000	28	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,934.00000	3,120	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			58.00000	52	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,986.00000	2,152	16.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put		110.00000	84	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,237.00000	1,354	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		362.00000	286	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		473.00000	509	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,597.00000	1,441	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		311.00000	334	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,435.00000	2,266	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		205.00000	218	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,329.00000	3,151	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		139.00000	149	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,263.00000	4,081	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,006.00000	4,192	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		31.00000	24	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,031.00000	3,217	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		56.00000	49	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,071.00000	2,248	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		95.00000	80	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,299.00000	1,424	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		324.00000	257	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		494.00000	533	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,518.00000	1,365	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		325.00000	347	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,349.00000	2,180	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		213.00000	228	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,237.00000	3,060	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		145.00000	154	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,170.00000	3,987	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,761.00000	3,949	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		36.00000	31	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,788.00000	2,974	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		63.00000	56	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,860.00000	2,017	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		135.00000	100	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		443.00000	476	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,717.00000	1,559	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		291.00000	313	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,566.00000	2,396	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		193.00000	206	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,467.00000	3,288	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		129.00000	139	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,404.00000	4,222	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		769.00000	838	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		843.00000	721	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,345.00000	4,532	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		19.00000	14	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.30	Call			3,371.00000	3,558	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			45.00000	40	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,402.00000	2,585	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			76.00000	68	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,546.00000	1,688	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			220.00000	170	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			579.00000	626	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,253.00000	1,109	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			374.00000	401	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,049.00000	1,883	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			246.00000	263	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,920.00000	2,746	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			166.00000	176	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,840.00000	3,658	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			69.00000	72	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,743.00000	5,554	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			30.00000	32	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,704.00000	7,514	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,200.00000	4,385	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			24.00000	18	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,225.00000	3,411	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			50.00000	44	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,258.00000	2,440	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			82.00000	73	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,436.00000	1,572	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			261.00000	204	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			352.00000	377	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,177.00000	2,009	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			157.00000	166	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,981.00000	3,799	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			64.00000	67	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,889.00000	5,699	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			28.00000	30	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,853.00000	7,662	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			61.00000	64	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,986.00000	5,796	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			27.00000	29	27.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,952.00000	7,761	27.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			60.00000	62	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,035.00000	5,845	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			27.00000	28	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,001.00000	7,811	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			56.00000	58	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,181.00000	5,991	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			25.00000	27	28.09	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 15/03/2010 Currency Future	21.75	Put		8,149.00000	7,959	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		54.00000	56	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,279.00000	6,088	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		23.00000	26	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,248.00000	8,058	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		53.00000	55	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,327.00000	6,137	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		23.00000	25	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,297.00000	8,107	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		52.00000	54	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,376.00000	6,186	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		22.00000	24	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,347.00000	8,157	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,615.00000	3,802	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		39.00000	34	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,643.00000	2,828	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		67.00000	60	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,739.00000	1,891	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		163.00000	123	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		1,066.00000	1,166	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		490.00000	398	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		273.00000	293	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,697.00000	2,526	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		121.00000	130	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,545.00000	4,362	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		50.00000	51	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,474.00000	6,284	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		21.00000	23	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,445.00000	8,255	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		55.00000	57	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,230.00000	6,039	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		24.00000	26	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,198.00000	8,009	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		59.00000	61	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,083.00000	5,893	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		26.00000	28	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,050.00000	7,860	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,248.00000	4,434	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		22.00000	16	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,274.00000	3,460	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		48.00000	42	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,306.00000	2,489	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		80.00000	71	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,472.00000	1,610	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		247.00000	192	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.40	Call			359.00000	385	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,134.00000	1,967	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			160.00000	169	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			3,934.00000	3,752	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			66.00000	68	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			5,840.00000	5,651	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			29.00000	30	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			7,803.00000	7,613	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			4,393.00000	4,580	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			18.00000	13	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			3,420.00000	3,607	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			44.00000	39	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			2,450.00000	2,634	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			74.00000	66	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,584.00000	1,728	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			208.00000	160	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			382.00000	409	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,007.00000	1,842	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			169.00000	179	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			3,793.00000	3,612	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			70.00000	73	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			5,695.00000	5,506	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			31.00000	32	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			7,655.00000	7,465	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			4,442.00000	4,629	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			16.00000	12	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			3,468.00000	3,655	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			43.00000	38	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			2,498.00000	2,682	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			73.00000	65	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,622.00000	1,768	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			196.00000	150	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			390.00000	418	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			1,965.00000	1,800	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			172.00000	183	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			3,747.00000	3,565	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			72.00000	75	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			5,646.00000	5,457	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			31.00000	33	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			7,606.00000	7,415	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			4,296.00000	4,483	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			21.00000	15	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			3,322.00000	3,509	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			47.00000	41	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			2,354.00000	2,537	18.30	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	11.35	Put		78.00000	69	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,509.00000	1,649	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		233.00000	181	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		367.00000	393	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,091.00000	1,925	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		163.00000	173	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,887.00000	3,705	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		67.00000	70	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,792.00000	5,602	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		29.00000	31	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,754.00000	7,563	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		63.00000	65	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,937.00000	5,748	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		28.00000	29	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,902.00000	7,712	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.03090	13.83910		18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,155.00000	1,244	17.62	95,788,000.00	77	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		716.00000	613	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		965.00000	1,037	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		976.00000	856	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		274.00000	289	23.88	22,253,000.00	77	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,935.00000	3,759	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,004.00000	1,080	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		915.00000	799	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,066.00000	1,147	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		827.00000	716	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,024.00000	1,102	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		885.00000	771	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,087.00000	1,171	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		798.00000	690	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,132.00000	1,219	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		743.00000	638	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,045.00000	1,124	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		856.00000	743	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		946.00000	1,017	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,007.00000	886	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		893.00000	958	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,104.00000	977	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		876.00000	939	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,137.00000	1,008	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		827.00000	886	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,238.00000	1,105	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		811.00000	869	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,272.00000	1,139	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		843.00000	904	18.90	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 14/06/2010 Currency Future	14.20	Put		1,204.00000	1,073	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		859.00000	921	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,170.00000	1,040	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		928.00000	996	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,039.00000	916	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		984.00000	1,058	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		945.00000	827	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		928.00000	996	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,039.00000	916	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		910.00000	977	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,071.00000	946	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		946.00000	1,017	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,007.00000	886	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,024.00000	1,102	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		885.00000	771	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,109.00000	1,195	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		770.00000	664	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,227.00000	1,322	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		638.00000	541	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,178.00000	1,269	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		689.00000	589	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		726.00000	776	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,486.00000	1,345	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		796.00000	853	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,307.00000	1,172	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,785.00000	1,925	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		296.00000	244	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,441.00000	1,562	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		452.00000	381	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		557.00000	592	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,068.00000	1,911	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		397.00000	422	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,908.00000	2,741	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		287.00000	303	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,798.00000	3,622	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		210.00000	223	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,721.00000	4,542	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,822.00000	1,963	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		283.00000	232	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,473.00000	1,597	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		434.00000	366	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,202.00000	1,295	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		663.00000	564	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		566.00000	603	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,027.00000	1,872	20.78	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	16.30	Call			404.00000	430	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,865.00000	2,699	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			291.00000	308	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,752.00000	3,577	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			214.00000	226	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,674.00000	4,495	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,247.00000	5,437	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			8.00000	6	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,793.00000	3,980	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			54.00000	49	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,386.00000	2,553	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			146.00000	122	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,303.00000	1,404	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			564.00000	473	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			433.00000	461	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,694.00000	2,530	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			266.00000	281	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,026.00000	3,850	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			168.00000	177	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,428.00000	5,246	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			105.00000	111	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,866.00000	6,680	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,692.00000	5,883	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	2	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,227.00000	4,411	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			38.00000	30	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,787.00000	2,963	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			98.00000	82	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,573.00000	1,702	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			384.00000	321	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			504.00000	535	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,315.00000	2,154	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			305.00000	323	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,616.00000	3,442	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			192.00000	203	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,003.00000	4,822	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			122.00000	130	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,433.00000	6,249	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,941.00000	6,132	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	1	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,466.00000	4,652	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			27.00000	21	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,016.00000	3,200	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			77.00000	69	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,749.00000	1,886	16.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put			309.00000	256	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			547.00000	582	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,108.00000	1,951	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			330.00000	351	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,391.00000	3,220	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			207.00000	219	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,768.00000	4,588	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			133.00000	141	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,194.00000	6,010	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,370.00000	4,555	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			31.00000	24	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,402.00000	3,589	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			63.00000	58	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,473.00000	2,643	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			134.00000	112	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,677.00000	1,811	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			338.00000	281	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			753.00000	806	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,414.00000	1,275	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			529.00000	563	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,190.00000	2,032	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			377.00000	401	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,038.00000	2,870	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,500.00000	3,687	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			61.00000	56	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,562.00000	2,734	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			123.00000	103	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			781.00000	837	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,342.00000	1,206	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			390.00000	415	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,951.00000	2,784	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			282.00000	299	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,843.00000	3,668	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,514.00000	4,701	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			25.00000	20	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,549.00000	3,736	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			60.00000	55	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,606.00000	2,779	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			117.00000	98	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			270.00000	285	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,981.00000	3,804	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			687.00000	734	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,598.00000	1,453	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			488.00000	518	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,399.00000	2,237	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.75	Call			347.00000	368	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,258.00000	3,088	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			254.00000	268	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,165.00000	3,987	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			628.00000	670	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,789.00000	1,639	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			448.00000	478	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,609.00000	2,447	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			320.00000	339	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,481.00000	3,308	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			235.00000	249	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,396.00000	4,218	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,132.00000	4,315	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			43.00000	34	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,159.00000	3,345	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			70.00000	65	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,256.00000	2,420	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			167.00000	139	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,506.00000	1,631	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			417.00000	350	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			576.00000	613	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,987.00000	1,832	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			411.00000	437	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,822.00000	2,656	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			296.00000	313	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,707.00000	3,532	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			217.00000	230	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,628.00000	4,449	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,989.00000	4,173	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			49.00000	42	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,130.00000	2,288	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			191.00000	158	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,412.00000	1,529	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			473.00000	398	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,940.00000	4,125	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			50.00000	44	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,970.00000	3,151	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			81.00000	70	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,090.00000	2,245	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			201.00000	164	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,384.00000	1,495	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			495.00000	414	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			538.00000	572	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,149.00000	1,991	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			384.00000	408	22.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.45	Put		2,995.00000	2,827	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		278.00000	294	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,889.00000	3,713	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		204.00000	216	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,815.00000	4,635	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,842.00000	4,029	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		53.00000	48	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,878.00000	3,056	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		89.00000	75	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,012.00000	2,161	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		223.00000	180	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,330.00000	1,433	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		541.00000	452	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		521.00000	553	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,232.00000	2,072	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		371.00000	394	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,082.00000	2,913	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		198.00000	209	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,909.00000	4,728	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,744.00000	3,931	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		55.00000	50	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,934.00000	2,081	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		245.00000	200	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,277.00000	1,376	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		588.00000	495	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		359.00000	381	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,170.00000	3,000	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		262.00000	276	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,073.00000	3,896	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,037.00000	4,220	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		48.00000	39	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,062.00000	3,248	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		73.00000	67	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,171.00000	2,332	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		182.00000	151	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,179.00000	4,363	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		40.00000	32	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,208.00000	3,394	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		69.00000	63	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,299.00000	2,464	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		160.00000	133	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,539.00000	1,667	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		400.00000	336	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		586.00000	624	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,947.00000	1,793	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.20	Call		418.00000	445	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,779.00000	2,614	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		300.00000	318	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,661.00000	3,487	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		220.00000	234	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,581.00000	4,403	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,208.00000	3,394	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		69.00000	63	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,299.00000	2,464	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		160.00000	133	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,539.00000	1,667	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		400.00000	336	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		586.00000	624	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,947.00000	1,793	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,891.00000	4,078	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		52.00000	47	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,924.00000	3,103	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		85.00000	72	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,051.00000	2,202	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		212.00000	171	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,357.00000	1,462	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		518.00000	431	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		201.00000	212	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,862.00000	4,681	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,832.00000	3,009	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		93.00000	79	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,973.00000	2,121	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		234.00000	190	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		512.00000	544	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,273.00000	2,113	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		365.00000	387	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,126.00000	2,957	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		195.00000	206	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,956.00000	4,775	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,322.00000	4,507	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		33.00000	26	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,354.00000	3,540	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		65.00000	59	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,429.00000	2,598	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		140.00000	117	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,642.00000	1,775	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		353.00000	294	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		617.00000	658	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,828.00000	1,677	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		440.00000	469	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.05	Put		2,651.00000	2,488	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		315.00000	334	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,526.00000	3,353	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		231.00000	245	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,442.00000	4,264	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		147.00000	155	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,858.00000	5,674	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		77.00000	81	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,788.00000	7,600	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,256.00000	3,443	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		67.00000	62	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,342.00000	2,509	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		153.00000	128	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		143.00000	151	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,954.00000	5,770	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		75.00000	79	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,886.00000	7,698	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		139.00000	147	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,050.00000	5,866	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		73.00000	76	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,983.00000	7,795	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,085.00000	4,268	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		45.00000	37	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,111.00000	3,297	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		72.00000	66	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,213.00000	2,376	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		174.00000	145	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		480.00000	509	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,441.00000	2,278	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		250.00000	264	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,211.00000	4,033	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		138.00000	145	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,098.00000	5,914	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		71.00000	75	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,032.00000	7,844	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,970.00000	3,151	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		81.00000	70	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,090.00000	2,245	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		201.00000	164	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,384.00000	1,495	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		495.00000	414	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		456.00000	485	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,567.00000	2,404	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		239.00000	253	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,350.00000	4,172	24.46	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 14/06/2010 Currency Future	19.95	Call			131.00000	139	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,242.00000	6,058	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			67.00000	71	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,178.00000	7,990	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			456.00000	485	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,567.00000	2,404	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			129.00000	137	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,290.00000	6,106	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			66.00000	70	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,227.00000	8,039	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			425.00000	453	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,736.00000	2,572	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			224.00000	237	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,535.00000	4,356	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			62.00000	66	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,373.00000	8,185	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,695.00000	3,882	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			56.00000	51	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,741.00000	2,917	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			102.00000	86	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,896.00000	2,041	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			257.00000	210	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,252.00000	1,349	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			613.00000	518	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			120.00000	128	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,481.00000	6,297	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			61.00000	65	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,422.00000	8,234	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,597.00000	3,784	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			58.00000	54	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,651.00000	2,825	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			112.00000	94	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			116.00000	123	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,577.00000	6,392	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			58.00000	62	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,519.00000	8,331	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,646.00000	3,833	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			57.00000	52	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,696.00000	2,871	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			107.00000	90	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,859.00000	2,002	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			270.00000	221	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			118.00000	126	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,529.00000	6,345	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			59.00000	63	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.25	Put			8,470.00000	8,282	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			228.00000	241	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,488.00000	4,310	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			125.00000	132	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,385.00000	6,201	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			63.00000	67	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,324.00000	8,136	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			464.00000	493	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,525.00000	2,362	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			243.00000	257	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,304.00000	4,126	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			69.00000	72	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,130.00000	7,942	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,418.00000	4,604	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			29.00000	23	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,451.00000	3,638	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			62.00000	57	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,517.00000	2,688	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			128.00000	107	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,713.00000	1,849	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			324.00000	268	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			152.00000	160	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			5,762.00000	5,579	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			80.00000	84	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			7,691.00000	7,503	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			154.00000	162	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			5,715.00000	5,531	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			81.00000	85	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			7,642.00000	7,454	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			4,274.00000	4,459	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			35.00000	28	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			3,305.00000	3,492	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			66.00000	61	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,607.00000	1,738	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			368.00000	307	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			145.00000	153	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			5,906.00000	5,722	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			76.00000	80	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			7,837.00000	7,649	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			496.00000	526	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,357.00000	2,195	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			258.00000	272	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,119.00000	3,941	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			141.00000	149	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,002.00000	5,818	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.70	Call			74.00000	77	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			7,935.00000	7,746	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			0.00000	501	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			0.00000	2,320	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			0.00000	260	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			0.00000	4,080	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			0.00000	143	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			0.00000	5,962	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			0.00000	74	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			0.00000	7,893	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.39250		11.23240		17.80	12,030,480.00	1,056	22,852.00
€ / R On 14/09/2009 Currency Future	11.25	Call			263.00000	350	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			281.00000	208	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			289.00000	381	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			257.00000	188	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			375.00000	480	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			193.00000	137	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			316.00000	412	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			234.00000	170	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			316.00000	412	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			234.00000	170	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			407.00000	515	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			175.00000	123	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			345.00000	445	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			213.00000	153	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			208.00000	267	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			376.00000	275	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			164.00000	212	18.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			482.00000	369	18.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			141.00000	181	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			558.00000	439	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			141.00000	181	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			558.00000	439	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			130.00000	167	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			598.00000	475	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			152.00000	196	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			520.00000	403	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			178.00000	229	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			445.00000	336	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			243.00000	321	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			311.00000	229	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			40.00000	50	22.89	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,308.00000	1,158	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			225.00000	294	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.35	Put			343.00000	251	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			192.00000	247	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			410.00000	305	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			192.00000	247	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			410.00000	305	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			225.00000	294	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			343.00000	251	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			111.00000	143	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			679.00000	551	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			103.00000	132	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			721.00000	590	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			120.00000	155	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			638.00000	512	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			95.00000	123	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			763.00000	630	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			82.00000	105	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			850.00000	713	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			88.00000	113	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			806.00000	671	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			76.00000	97	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			894.00000	755	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			71.00000	90	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			938.00000	798	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			46.00000	58	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,213.00000	1,065	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			53.00000	67	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,120.00000	975	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			57.00000	72	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,074.00000	930	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			43.00000	54	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,260.00000	1,112	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			35.00000	44	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,403.00000	1,251	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			33.00000	41	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,450.00000	1,298	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			27.00000	34	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,595.00000	1,441	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			21.00000	26	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,789.00000	1,634	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			17.00000	21	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,984.00000	1,828	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			18.00000	22	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,935.00000	1,779	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			18.00000	22	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,935.00000	1,779	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.50	Call		12.00000	14	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,279.00000	2,122	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		11.00000	14	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,329.00000	2,171	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		12.00000	15	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,230.00000	2,073	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		13.00000	16	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,181.00000	2,024	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		14.00000	17	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,132.00000	1,975	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		14.00000	17	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,132.00000	1,975	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		16.00000	19	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,034.00000	1,877	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		9.00000	11	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,477.00000	2,319	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	9	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,625.00000	2,467	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		7.00000	9	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,675.00000	2,516	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		10.00000	13	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,378.00000	2,220	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		15.00000	18	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,083.00000	1,926	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		15.00000	18	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,083.00000	1,926	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		13.00000	16	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,181.00000	2,024	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		20.00000	25	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,838.00000	1,682	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		9.00000	11	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,526.00000	2,368	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		10.00000	12	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,427.00000	2,269	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		7.00000	9	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,675.00000	2,516	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		7.00000	8	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,725.00000	2,566	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		7.00000	8	29.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,774.00000	2,615	29.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		6.00000	7	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,873.00000	2,715	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		8.00000	10	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,576.00000	2,418	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		19.00000	23	25.66	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	13.10	Put		1,886.00000	1,731	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		5.00000	6	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,973.00000	2,814	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		3.00000	3	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,620.00000	3,461	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		8.00000	10	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,576.00000	2,418	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		6.00000	7	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,873.00000	2,715	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		5.00000	6	30.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,072.00000	2,913	30.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		4.00000	5	30.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,172.00000	3,013	30.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		4.00000	5	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,272.00000	3,112	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		4.00000	4	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,371.00000	3,212	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		10.00000	13	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,378.00000	2,220	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		5.00000	6	30.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,072.00000	2,913	30.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		4.00000	5	30.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,172.00000	3,013	30.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		31.00000	38	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,498.00000	1,346	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		27.00000	34	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,595.00000	1,441	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		24.00000	30	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,691.00000	1,537	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		11.00000	14	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,329.00000	2,171	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		6.00000	8	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,824.00000	2,665	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		6.00000	7	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,923.00000	2,764	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		5.00000	6	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		3,023.00000	2,864	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		19.00000	23	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,886.00000	1,731	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		24.00000	30	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,691.00000	1,537	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		25.00000	31	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,643.00000	1,489	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		22.00000	28	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,740.00000	1,585	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	9	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,625.00000	2,467	28.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		20.00000	25	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,838.00000	1,682	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		10.00000	12	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,427.00000	2,269	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		29.00000	36	24.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,546.00000	1,393	24.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		35.00000	44	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,403.00000	1,251	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		49.00000	62	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,167.00000	1,020	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		37.00000	47	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,355.00000	1,204	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		66.00000	84	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		983.00000	841	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		49.00000	62	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,167.00000	1,020	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		25.00000	31	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,643.00000	1,489	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		71.00000	90	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		938.00000	798	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		61.00000	78	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,029.00000	885	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		66.00000	84	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		983.00000	841	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		33.00000	41	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,450.00000	1,298	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,832.00000	4,993	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,333.00000	3,493	31.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	31.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,839.00000	1,997	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		7.00000	5	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		474.00000	590	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		142.00000	98	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	2	34.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,169.00000	4,010	34.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	39.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,668.00000	5,508	39.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		1.00000	1	45.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,168.00000	7,008	45.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,132.00000	5,293	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,632.00000	3,793	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
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	31.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,136.00000	2,295	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		4.00000	2	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		703.00000	838	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		71.00000	46	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		2.00000	3	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,870.00000	3,710	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	38.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,368.00000	5,209	38.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		1.00000	1	44.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,868.00000	6,708	44.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,282.00000	5,443	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,782.00000	3,943	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,285.00000	2,444	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		3.00000	2	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		831.00000	972	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		48.00000	30	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		3.00000	3	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,720.00000	3,561	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	1	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,219.00000	5,059	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		1.00000	1	44.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,718.00000	6,558	44.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		208.00000	267	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		376.00000	275	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		95.00000	123	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		763.00000	630	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		152.00000	196	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		520.00000	403	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		103.00000	132	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		721.00000	590	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		440.00000	552	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		158.00000	110	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		584.00000	710	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		101.00000	68	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		510.00000	629	18.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		127.00000	87	18.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		623.00000	752	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		90.00000	60	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		546.00000	669	18.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		114.00000	77	18.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call		4,232.00000	4,393	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.00	Call			3,233.00000	3,393	31.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	31.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,235.00000	2,394	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			3.00000	2	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,250.00000	1,405	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			18.00000	13	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	3	32.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,770.00000	3,610	32.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	40.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,768.00000	5,608	40.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	48.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,768.00000	7,608	48.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,082.00000	4,243	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,083.00000	3,243	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,087.00000	2,245	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			4.00000	3	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,106.00000	1,259	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			23.00000	17	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	3	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,920.00000	3,760	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,918.00000	5,758	40.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	48.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,918.00000	7,758	48.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,982.00000	4,143	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,983.00000	3,143	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			1.00000	0	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,988.00000	2,146	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			5.00000	3	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,010.00000	1,162	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			28.00000	20	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			2.00000	2	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,020.00000	3,860	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,018.00000	5,858	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	49.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,018.00000	7,858	49.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,932.00000	4,093	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,933.00000	3,093	30.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			1.00000	0	30.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,938.00000	2,096	26.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.30	Put		6.00000	4	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		964.00000	1,114	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		32.00000	22	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		2.00000	2	34.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,070.00000	3,910	34.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		1.00000	1	41.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,068.00000	5,908	41.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	49.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,068.00000	7,908	49.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,732.00000	3,893	31.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	31.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,733.00000	2,893	30.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		1.00000	1	30.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,740.00000	1,898	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		8.00000	6	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		787.00000	927	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		55.00000	35	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	2	34.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,269.00000	4,109	34.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	42.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,268.00000	6,108	42.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,268.00000	8,108	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,682.00000	3,843	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,683.00000	2,843	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		1.00000	1	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,691.00000	1,849	25.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		8.00000	6	25.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		745.00000	882	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		63.00000	40	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	2	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,319.00000	4,159	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	42.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,318.00000	6,158	42.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,318.00000	8,158	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,634.00000	2,793	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		1.00000	1	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,641.00000	1,799	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		9.00000	7	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		2.00000	2	35.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,369.00000	4,209	35.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	42.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,368.00000	6,208	42.66	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	19.60	Call		0.00000	0	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,368.00000	8,208	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,532.00000	3,693	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,534.00000	2,693	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		1.00000	1	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,543.00000	1,700	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		11.00000	8	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		2.00000	2	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,469.00000	4,309	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		1.00000	1	43.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,468.00000	6,308	43.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,468.00000	8,308	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,582.00000	3,743	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,584.00000	2,743	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		1.00000	1	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,592.00000	1,750	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		10.00000	7	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		662.00000	795	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		80.00000	52	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		2.00000	2	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,419.00000	4,259	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		1.00000	1	42.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,418.00000	6,258	42.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,418.00000	8,258	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,832.00000	3,993	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,833.00000	2,993	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		1.00000	0	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		875.00000	1,018	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		42.00000	26	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	41.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,168.00000	6,008	41.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	49.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,168.00000	8,008	49.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,032.00000	4,193	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,033.00000	3,193	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,037.00000	2,196	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		5.00000	3	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,058.00000	1,211	20.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.20	Put		25.00000	18	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		2.00000	2	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,970.00000	3,810	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	41.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,968.00000	5,808	41.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	49.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,968.00000	7,808	49.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,182.00000	4,343	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,183.00000	3,343	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,186.00000	2,345	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		3.00000	2	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,202.00000	1,356	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		19.00000	14	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		2.00000	3	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,820.00000	3,660	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,818.00000	5,658	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	48.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,818.00000	7,658	48.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.58830	11.42360		18.33	0.00	0	12,189.00
€ / R On 14/12/2009 Currency Future	11.40	Call		511.00000	594	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		488.00000	406	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		278.00000	320	20.15	27,200,000.00	85	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,054.00000	931	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		45.00000	55	25.27	4,675,000.00	85	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,221.00000	3,067	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		580.00000	671	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		407.00000	333	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		491.00000	571	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		518.00000	432	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		533.00000	619	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		460.00000	381	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		605.00000	699	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		382.00000	311	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		375.00000	432	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		751.00000	643	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		389.00000	449	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		716.00000	610	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		361.00000	416	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		787.00000	677	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		347.00000	400	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		824.00000	712	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		405.00000	466	18.63	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	11.70	Put		681.00000	578	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		473.00000	547	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		549.00000	459	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		556.00000	645	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		433.00000	357	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		454.00000	525	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		581.00000	487	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		437.00000	504	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		614.00000	515	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		420.00000	485	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		647.00000	546	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		322.00000	371	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		898.00000	783	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		310.00000	357	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		937.00000	819	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		299.00000	344	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		975.00000	856	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		334.00000	385	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		861.00000	747	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		288.00000	332	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,015.00000	893	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		268.00000	308	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,094.00000	970	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		217.00000	249	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,344.00000	1,210	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		233.00000	267	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,259.00000	1,129	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		241.00000	277	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,217.00000	1,088	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		203.00000	232	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,429.00000	1,294	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		196.00000	224	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,473.00000	1,336	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		190.00000	217	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,516.00000	1,379	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		184.00000	210	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,560.00000	1,421	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		162.00000	184	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,738.00000	1,596	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		143.00000	162	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,920.00000	1,774	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		127.00000	144	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,104.00000	1,956	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		135.00000	153	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,011.00000	1,864	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			131.00000	148	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,058.00000	1,910	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			131.00000	148	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,058.00000	1,910	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			103.00000	123	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,329.00000	2,185	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			98.00000	118	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,375.00000	2,230	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			107.00000	128	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,284.00000	2,140	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			112.00000	132	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,238.00000	2,094	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			117.00000	136	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,193.00000	2,047	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			112.00000	132	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,238.00000	2,094	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			122.00000	140	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,148.00000	2,001	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			86.00000	104	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,513.00000	2,366	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			139.00000	157	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,965.00000	1,819	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			36.00000	45	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,463.00000	3,306	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			94.00000	113	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,421.00000	2,275	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			79.00000	96	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,606.00000	2,457	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			73.00000	88	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,699.00000	2,550	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			67.00000	81	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,793.00000	2,642	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			61.00000	74	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,887.00000	2,736	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			135.00000	153	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,011.00000	1,864	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			127.00000	144	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,104.00000	1,956	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			90.00000	108	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,467.00000	2,320	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			83.00000	100	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,559.00000	2,411	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			76.00000	92	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,652.00000	2,503	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			157.00000	178	22.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.05	Put		1,783.00000	1,640	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		148.00000	167	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,874.00000	1,729	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		103.00000	123	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,329.00000	2,185	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		148.00000	167	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,874.00000	1,729	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		86.00000	104	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,513.00000	2,366	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		152.00000	173	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,828.00000	1,684	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		90.00000	108	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,467.00000	2,320	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		83.00000	100	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,559.00000	2,411	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		70.00000	84	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,746.00000	2,596	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		73.00000	88	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,699.00000	2,550	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		167.00000	190	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,693.00000	1,552	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		172.00000	196	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,649.00000	1,508	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		152.00000	173	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,828.00000	1,684	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		107.00000	128	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,284.00000	2,140	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		172.00000	196	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,649.00000	1,508	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		178.00000	203	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,604.00000	1,465	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		157.00000	178	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,783.00000	1,640	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		225.00000	258	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,301.00000	1,169	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		210.00000	240	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,386.00000	1,252	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		250.00000	287	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,176.00000	1,048	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		203.00000	232	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,429.00000	1,294	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		259.00000	297	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,135.00000	1,009	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		241.00000	277	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,217.00000	1,088	20.75	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	12.60	Call			210.00000	240	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,386.00000	1,252	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			937.00000	1,060	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			163.00000	121	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			631.00000	727	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			357.00000	289	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			43.00000	53	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,269.00000	3,115	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,084.00000	1,230	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			110.00000	91	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			742.00000	849	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			269.00000	211	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			40.00000	49	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,366.00000	3,210	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,912.00000	2,070	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			38.00000	32	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			685.00000	786	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			311.00000	248	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			21.00000	25	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,147.00000	3,987	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			11.00000	13	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,638.00000	5,475	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			6.00000	7	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,133.00000	6,969	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,201.00000	2,362	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			28.00000	24	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			868.00000	986	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			195.00000	148	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			26.00000	32	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,852.00000	3,694	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			13.00000	14	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,339.00000	5,176	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			7.00000	8	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,834.00000	6,670	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			278.00000	320	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,054.00000	931	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,348.00000	2,509	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			24.00000	21	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			972.00000	1,098	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			149.00000	109	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			29.00000	36	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,706.00000	3,548	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			13.00000	15	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,190.00000	5,027	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			8.00000	9	31.57	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	18.10	Put		6,684.00000	6,520	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,630.00000	3,794	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		6.00000	5	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,642.00000	2,804	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		18.00000	16	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,674.00000	1,830	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		50.00000	42	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		836.00000	950	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		212.00000	162	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		38.00000	47	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,414.00000	3,258	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		19.00000	22	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,395.00000	4,233	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,729.00000	3,893	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		6.00000	5	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,740.00000	2,903	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		16.00000	15	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,768.00000	1,926	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		45.00000	37	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		902.00000	1,022	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		179.00000	134	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		41.00000	51	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,318.00000	3,162	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		19.00000	23	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,296.00000	4,134	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,779.00000	3,943	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		5.00000	4	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,789.00000	2,952	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		16.00000	14	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,816.00000	1,973	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		42.00000	35	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		20.00000	23	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,246.00000	4,085	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,531.00000	3,694	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		7.00000	6	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,543.00000	2,706	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		20.00000	17	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,580.00000	1,736	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		56.00000	47	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		773.00000	882	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		249.00000	194	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		35.00000	43	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,511.00000	3,355	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		18.00000	21	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,494.00000	4,332	26.84	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	8.00	Call		3,431.00000	3,595	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		8.00000	7	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,445.00000	2,607	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		22.00000	19	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,486.00000	1,642	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		63.00000	53	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		713.00000	817	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		290.00000	229	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		32.00000	39	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,608.00000	3,451	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		17.00000	20	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,593.00000	4,431	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,332.00000	3,496	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		9.00000	8	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,394.00000	1,548	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		70.00000	60	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		657.00000	756	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		334.00000	268	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		16.00000	19	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,693.00000	4,531	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,382.00000	3,545	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		8.00000	7	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,397.00000	2,558	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		23.00000	20	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,440.00000	1,595	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		67.00000	57	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		30.00000	38	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,657.00000	3,499	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		17.00000	19	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,643.00000	4,481	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,580.00000	3,744	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		7.00000	6	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,593.00000	2,755	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		19.00000	17	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,627.00000	1,783	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		53.00000	45	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		804.00000	916	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		230.00000	178	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		18.00000	21	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,445.00000	4,283	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,680.00000	3,843	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		6.00000	5	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,691.00000	2,854	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		17.00000	15	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,721.00000	1,878	19.59	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 14/12/2009 Currency Future	9.75	Put		47.00000	40	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		19.00000	22	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,345.00000	4,184	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,829.00000	3,992	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		5.00000	4	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,838.00000	3,002	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		15.00000	13	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,864.00000	2,021	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		40.00000	33	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		20.00000	24	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,197.00000	4,036	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,829.00000	3,992	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		5.00000	4	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,928.00000	4,092	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		4.00000	3	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,937.00000	3,100	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		14.00000	12	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,960.00000	2,118	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		36.00000	30	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,046.00000	1,185	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		122.00000	97	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		49.00000	60	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,126.00000	2,972	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		21.00000	26	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,098.00000	3,938	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,127.00000	4,290	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		3.00000	2	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,135.00000	3,298	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		11.00000	10	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,153.00000	2,313	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		29.00000	25	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,212.00000	1,365	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		89.00000	76	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		58.00000	71	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,935.00000	2,783	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		25.00000	31	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,901.00000	3,742	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,226.00000	4,390	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		2.00000	2	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,233.00000	3,397	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		10.00000	8	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,250.00000	2,411	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		26.00000	23	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,303.00000	1,456	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		79.00000	68	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.20	Call			64.00000	77	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,840.00000	2,689	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			27.00000	33	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,803.00000	3,645	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			11.00000	12	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,787.00000	5,624	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			5.00000	6	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,781.00000	7,617	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			11.00000	12	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,887.00000	5,724	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			5.00000	5	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,881.00000	7,717	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,028.00000	4,191	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			4.00000	3	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,036.00000	3,199	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			12.00000	11	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,056.00000	2,216	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			32.00000	27	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,123.00000	1,274	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			99.00000	86	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			23.00000	28	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,999.00000	3,840	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			10.00000	12	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,987.00000	5,823	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			5.00000	5	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,981.00000	7,817	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			10.00000	11	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,086.00000	5,923	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			4.00000	5	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,081.00000	7,917	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			9.00000	11	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,236.00000	6,072	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			4.00000	5	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,230.00000	8,066	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			9.00000	10	31.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,335.00000	6,172	31.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			4.00000	4	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,330.00000	8,166	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			8.00000	9	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,485.00000	6,321	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			3.00000	4	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,480.00000	8,316	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			8.00000	10	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,435.00000	6,271	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			3.00000	4	34.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.85	Put		8,430.00000	8,266	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		9.00000	11	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,186.00000	6,023	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		4.00000	5	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,180.00000	8,017	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,176.00000	4,340	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		3.00000	2	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,184.00000	3,347	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		10.00000	9	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,257.00000	1,410	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		84.00000	72	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		11.00000	12	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,837.00000	5,674	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		5.00000	6	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,831.00000	7,667	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,077.00000	4,241	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		3.00000	2	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,085.00000	3,248	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		12.00000	10	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,104.00000	2,265	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		31.00000	26	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,167.00000	1,319	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		94.00000	81	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		24.00000	29	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,950.00000	3,791	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		10.00000	12	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,937.00000	5,773	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		5.00000	5	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,931.00000	7,767	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,978.00000	4,141	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		4.00000	3	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,987.00000	3,150	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		13.00000	11	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,008.00000	2,167	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		34.00000	29	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		22.00000	27	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,048.00000	3,889	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		10.00000	11	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,036.00000	5,873	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		5.00000	5	33.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,031.00000	7,867	33.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.78360	11.61570		18.52	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	11.60	Call		682.00000	761	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		666.00000	577	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		746.00000	831	17.99	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 15/03/2010 Currency Future	11.45	Put			580.00000	498	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			398.00000	440	20.59	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,382.00000	1,257	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			975.00000	1,080	17.18	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			359.00000	296	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			703.00000	784	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			637.00000	550	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			769.00000	856	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			553.00000	472	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			609.00000	677	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			794.00000	693	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			561.00000	623	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			895.00000	789	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			531.00000	589	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			965.00000	856	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			517.00000	574	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,001.00000	890	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			545.00000	606	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			930.00000	822	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			593.00000	658	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			827.00000	725	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			644.00000	717	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			729.00000	633	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			644.00000	717	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			729.00000	633	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			724.00000	807	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			608.00000	524	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			792.00000	882	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			527.00000	448	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			576.00000	640	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			861.00000	757	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			627.00000	696	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			761.00000	662	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			503.00000	558	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,037.00000	925	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			490.00000	543	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,074.00000	960	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			477.00000	529	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,111.00000	995	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,387.00000	3,553	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			21.00000	19	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,406.00000	2,570	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			41.00000	37	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,500.00000	1,641	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			134.00000	108	16.87	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	11.25	Call			841.00000	935	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			475.00000	401	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			291.00000	321	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,926.00000	1,787	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			186.00000	205	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,820.00000	2,672	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			125.00000	136	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,759.00000	3,603	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			82.00000	91	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,716.00000	4,557	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,436.00000	3,602	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			20.00000	18	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,455.00000	2,619	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			39.00000	36	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,541.00000	1,684	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			125.00000	100	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			866.00000	962	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			451.00000	379	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			298.00000	329	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,882.00000	1,745	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			190.00000	210	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,774.00000	2,626	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			127.00000	139	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,711.00000	3,555	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			84.00000	93	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,668.00000	4,509	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,535.00000	3,701	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			19.00000	17	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,553.00000	2,717	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			37.00000	34	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,625.00000	1,770	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			109.00000	86	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			919.00000	1,020	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			403.00000	336	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			312.00000	344	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,796.00000	1,661	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			199.00000	219	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,683.00000	2,536	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			132.00000	144	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,616.00000	3,461	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			88.00000	97	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,572.00000	4,414	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,584.00000	3,750	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	16	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,602.00000	2,766	20.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.05	Put		36.00000	33	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,667.00000	1,814	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		101.00000	80	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		947.00000	1,049	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		381.00000	316	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		319.00000	353	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,754.00000	1,619	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		203.00000	224	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,637.00000	2,491	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		134.00000	147	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,569.00000	3,414	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		90.00000	99	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,524.00000	4,366	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,485.00000	3,651	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		20.00000	18	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,504.00000	2,668	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		38.00000	35	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,583.00000	1,727	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		117.00000	93	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		892.00000	991	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		427.00000	357	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		305.00000	336	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,839.00000	1,703	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		194.00000	214	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,729.00000	2,581	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		129.00000	142	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,664.00000	3,508	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		86.00000	95	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,620.00000	4,461	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,732.00000	3,898	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		16.00000	15	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,749.00000	2,914	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		33.00000	30	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,797.00000	1,947	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		81.00000	63	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,033.00000	1,143	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		318.00000	259	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		343.00000	379	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,627.00000	1,495	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		217.00000	240	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,502.00000	2,357	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		142.00000	156	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,427.00000	3,273	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		96.00000	106	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,380.00000	4,223	27.34	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	7.80	Call			3,831.00000	3,997	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			15.00000	14	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,847.00000	3,012	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			31.00000	29	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,885.00000	2,037	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			69.00000	54	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,095.00000	1,209	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			279.00000	225	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			360.00000	398	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,544.00000	1,415	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			228.00000	252	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,412.00000	2,268	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			148.00000	163	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,332.00000	3,179	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			100.00000	111	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,285.00000	4,128	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,781.00000	3,948	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			16.00000	14	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,798.00000	2,963	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			32.00000	29	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,841.00000	1,992	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			75.00000	58	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,064.00000	1,175	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			298.00000	242	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			351.00000	388	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,586.00000	1,455	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			222.00000	246	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,457.00000	2,312	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			145.00000	159	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,379.00000	3,226	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			98.00000	109	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,332.00000	4,175	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,633.00000	3,799	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			17.00000	16	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,651.00000	2,816	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			35.00000	32	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,710.00000	1,858	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			94.00000	74	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			327.00000	361	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,711.00000	1,577	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			208.00000	230	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,592.00000	2,446	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			137.00000	150	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,521.00000	3,366	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			92.00000	102	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.00	Put		4,476.00000	4,318	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,683.00000	3,849	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		17.00000	15	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,700.00000	2,865	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		34.00000	31	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,753.00000	1,902	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		88.00000	68	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,004.00000	1,111	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		338.00000	277	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		335.00000	370	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,669.00000	1,536	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		212.00000	235	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,547.00000	2,401	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		139.00000	153	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,474.00000	3,319	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		94.00000	104	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,428.00000	4,270	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,880.00000	4,047	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		14.00000	13	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,896.00000	3,061	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		30.00000	28	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,930.00000	2,083	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		64.00000	49	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,126.00000	1,243	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		261.00000	209	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		369.00000	408	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,503.00000	1,375	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		233.00000	258	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,367.00000	2,224	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		151.00000	166	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,285.00000	3,132	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		103.00000	114	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,237.00000	4,080	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,929.00000	4,095	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		14.00000	12	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,945.00000	3,110	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		29.00000	27	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,975.00000	2,131	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		59.00000	48	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,159.00000	1,280	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		243.00000	197	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		378.00000	419	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,462.00000	1,335	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		238.00000	263	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,323.00000	2,180	23.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.70	Call			154.00000	169	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,238.00000	3,086	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			105.00000	116	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,189.00000	4,032	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,126.00000	4,292	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			11.00000	8	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,141.00000	3,307	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			26.00000	23	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,163.00000	2,326	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			47.00000	43	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,302.00000	1,436	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			186.00000	152	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			418.00000	464	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,303.00000	1,180	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			261.00000	287	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,145.00000	2,003	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			167.00000	184	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,051.00000	2,900	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			114.00000	124	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,998.00000	3,841	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,274.00000	4,440	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			8.00000	6	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,289.00000	3,454	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			23.00000	21	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,309.00000	2,473	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			43.00000	39	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,419.00000	1,558	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			154.00000	124	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			452.00000	502	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,186.00000	1,068	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			279.00000	307	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,013.00000	1,873	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			178.00000	196	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,912.00000	2,763	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			120.00000	131	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,854.00000	3,698	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			52.00000	57	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,786.00000	5,623	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			15.00000	18	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,750.00000	7,584	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			49.00000	53	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,933.00000	5,770	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			14.00000	16	29.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,898.00000	7,733	29.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,028.00000	4,193	25.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.60	Put		13.00000	10	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,043.00000	3,208	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		28.00000	25	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,066.00000	2,229	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		50.00000	45	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,226.00000	1,357	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		211.00000	173	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		250.00000	275	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,234.00000	2,091	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		110.00000	120	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,094.00000	3,937	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		47.00000	51	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,031.00000	5,868	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		13.00000	15	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,997.00000	7,832	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		44.00000	49	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,128.00000	5,966	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		12.00000	14	29.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,096.00000	7,931	29.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,781.00000	3,948	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		16.00000	14	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		40.00000	46	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,274.00000	6,112	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		11.00000	13	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,245.00000	8,079	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		38.00000	43	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,372.00000	6,209	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		10.00000	12	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,345.00000	8,179	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		34.00000	39	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,519.00000	6,355	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		9.00000	11	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,494.00000	8,327	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		35.00000	40	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,470.00000	6,307	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		10.00000	11	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,444.00000	8,278	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		41.00000	47	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,226.00000	6,063	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		11.00000	13	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,196.00000	8,030	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,175.00000	4,341	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		10.00000	7	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,190.00000	3,356	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		25.00000	22	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Call			2,211.00000	2,375	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			46.00000	41	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,340.00000	1,476	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			175.00000	142	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			267.00000	293	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,101.00000	1,960	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			116.00000	127	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,950.00000	3,793	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			50.00000	55	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,884.00000	5,721	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			14.00000	17	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,849.00000	7,683	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,224.00000	4,390	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			9.00000	7	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,240.00000	3,405	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			24.00000	21	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,260.00000	2,424	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			44.00000	40	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,380.00000	1,517	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			164.00000	133	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			272.00000	300	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,057.00000	1,916	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			118.00000	129	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,902.00000	3,745	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			51.00000	56	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,835.00000	5,672	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			15.00000	17	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,799.00000	7,634	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,077.00000	4,243	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			12.00000	9	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,092.00000	3,258	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			27.00000	24	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,114.00000	2,277	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			49.00000	44	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,264.00000	1,396	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			198.00000	163	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			255.00000	281	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,190.00000	2,047	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			112.00000	122	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,046.00000	3,889	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			48.00000	52	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,982.00000	5,819	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			13.00000	16	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,948.00000	7,782	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			0.00000	48	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.75	Put			0.00000	6,015	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			0.00000	14	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			0.00000	7,980	29.09	0.00	0	0.00
AL12 On 06/08/2009 Index Future			319.90300		320.74500		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			243.25500		243.41000		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			277.73100		278.41600		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			312.03000		313.40100		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			290.56300		291.53300		0.00	0.00	0	82.00
ALBI On 05/11/2009 Index Future			295.86400		296.85100		0.00	2,958,640.00	1	594.00
ALBI On 04/02/2010 Index Future			301.49900		302.35500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.44100		124.41100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.73600		126.70500		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			129.15700		129.12500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			292.33800		293.30900		0.00	0.00	0	80.00
GOVI On 05/11/2009 jGovi			297.66900		298.65700		0.00	0.00	0	481.00
GOVI On 04/02/2010 jGovi			303.35450		304.36200		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			360.87000		360.87000		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			368.00300		368.00300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.83500		7.80300		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.81600		8.75400		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.44700		8.39200		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.66600		8.59900		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95200		8.89400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.95100		8.89000		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.94900		8.89500		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
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.68500		7.69000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.27900		7.23800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.26800		7.22500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.39000		7.33300		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.64400		7.55600		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.91500		7.82600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.73000		7.66700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.83300		7.76100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.02100		7.94800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.55600		8.48700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.65300		8.58000		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.78000		8.70800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.88200		8.82300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.91600		8.85800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.96600		8.91000		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.25800		7.25900		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.40100		7.40600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.63400		7.64300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.56700		7.57300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.74000		7.74700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.79600		281.75600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			285.97400		286.95100		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.43600		292.43300		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			9.03300		8.97300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			942.00000	894	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			159.00000	172	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			1,139.00000	1,088	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			107.00000	116	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			9.08800		9.02600		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			2,005.00000	2,054	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.44400		8.37500		7.75	0.00	0	5,156.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,613.00000	4,241	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	8.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/11/2009 Bond Future			8.53200		8.45900		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call			373.00000	313	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,479.00000	5,798	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.60300		8.52500		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,097.00000	987	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,030.00000	5,306	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.62600		8.54300		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,887.00000	2,688	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,092.00000	3,288	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.61300		8.55400		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,972.00000	2,819	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,081.00000	2,197	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.87200		8.83300		16.57	68,293.66	590	6,830.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,777.00000	1,382	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			164.00000	149	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			14,197.00000	14,577	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.91500		8.87500		16.11	69,523.22	590	8,134.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,262.00000	3,066	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,476.00000	4,664	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,462.00000	4,228	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			3,267.00000	3,417	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			551.00000	496	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,211.00000	12,540	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			300.00000	266	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,790.00000	15,140	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.95300		8.91100		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,664.00000	2,522	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,229.00000	9,486	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.97200		8.92900		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,591.00000	6,362	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,924.00000	6,100	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.00000		8.97400		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			3,746.00000	3,581	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			1,220.00000	1,297	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.50400		8.43400		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,417.00000	3,118	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.57100		8.49700		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			298.00000	251	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,496.00000	4,752	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.63000		8.55200		7.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 04/02/2010 Bond Future	7.50	Call			640.00000	571	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,883.00000	5,121	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.65000		8.56700		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,308.00000	2,152	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,560.00000	2,717	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.69800		8.63900		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,725.00000	2,595	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,442.00000	1,524	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.92400		8.84400		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,234.00000	1,789	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			5.00000	5	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.99200		8.90900		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			185.00000	148	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,239.00000	8,652	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.05600		8.96900		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,345.00000	1,205	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,523.00000	5,843	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.08800		8.99700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,527.00000	3,283	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,512.00000	3,735	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.14200		9.06500		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,468.00000	2,247	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,546.00000	1,710	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.94300		8.87400		12.71	0.00	0	675.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,246.00000	1,829	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			9.00000	7	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.00400		8.93200		12.28	0.00	0	1,113.00
R204 On 05/11/2009 Bond Future	7.50	Call			190.00000	156	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,179.00000	9,570	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.05900		8.98400		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,447.00000	1,315	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,133.00000	6,433	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.08900		9.01000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,839.00000	3,605	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,896.00000	4,109	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.14600		9.06900		0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,428.00000	2,181	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,432.00000	1,610	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.52400		8.45500		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,774.00000	2,529	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	7.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,341.00000	5,585	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.59900		8.52500		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			235.00000	197	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,778.00000	3,991	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.66900		8.58900		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			502.00000	447	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,072.00000	4,273	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.69900		8.61300		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,207.00000	2,065	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,793.00000	1,911	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.76500		8.70700		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,375.00000	2,279	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,546.00000	1,614	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.04300		8.97400		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,714.00000	1,292	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			33.00000	36	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.10000		9.02800		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			162.00000	133	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,085.00000	10,491	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.15200		9.07800		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,426.00000	1,296	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,535.00000	6,844	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.18500		9.10700		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,435.00000	4,179	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,603.00000	3,803	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.23100		9.16600		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,856.00000	2,609	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			968.00000	1,092	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.10000		9.04800		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,342.00000	1,014	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			80.00000	79	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.14300		9.08900		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			255.00000	221	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,164.00000	9,465	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.18900		9.13400		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,843.00000	1,723	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,851.00000	6,066	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.23700		9.18400		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,334.00000	4,157	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,938.00000	4,079	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.28500		9.23400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/08/2010 Bond Future	9.50	Call			2,593.00000	2,398	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,034.00000	1,141	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.46100		8.42200		20.28	0.00	0	1,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			2,745.00000	2,405	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			17.00000	9	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			2.00000	0	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			3,760.00000	4,090	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.48600		8.44500		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	7.25	Call			337.00000	298	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,713.00000	12,022	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,354.00000	10,034	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			428.00000	455	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			167.00000	145	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,260.00000	14,586	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.50500		8.46300		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,437.00000	1,344	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,357.00000	10,620	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,340.00000	12,027	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			917.00000	960	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.50900		8.46600		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,473.00000	5,268	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,186.00000	5,344	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.51700		8.49000		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,855.00000	2,693	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			717.00000	782	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.57800		289.52800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			293.89900		294.86700		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.51300		300.49900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.63560		6.54840		16.67	298,602.00	45	239,554.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			150.00000	197	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			152.00000	111	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			179.00000	231	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			130.00000	95	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			244.00000	304	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			95.00000	68	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			244.00000	304	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			95.00000	68	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			317.00000	384	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			68.00000	48	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			279.00000	343	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			81.00000	57	18.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.60	Call		130.00000	166	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		182.00000	130	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		150.00000	197	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		152.00000	111	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		210.00000	266	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		112.00000	81	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		210.00000	266	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		112.00000	81	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		317.00000	384	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		68.00000	48	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		130.00000	166	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		182.00000	130	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		113.00000	144	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		214.00000	159	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		113.00000	144	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		214.00000	159	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		356.00000	426	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		58.00000	41	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		397.00000	470	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		48.00000	34	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		85.00000	108	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		286.00000	223	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		98.00000	125	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		249.00000	190	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		98.00000	125	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		249.00000	190	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		73.00000	94	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		325.00000	258	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		73.00000	94	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		325.00000	258	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		55.00000	70	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		407.00000	335	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		42.00000	53	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		493.00000	417	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		55.00000	70	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		407.00000	335	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		63.00000	81	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		365.00000	296	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		48.00000	61	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		449.00000	375	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		36.00000	46	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		538.00000	460	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		48.00000	61	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		449.00000	375	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		36.00000	46	20.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Put		538.00000	460	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		28.00000	35	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		629.00000	549	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		32.00000	40	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		583.00000	504	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		32.00000	40	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		583.00000	504	20.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		24.00000	30	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		676.00000	595	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		19.00000	23	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		770.00000	688	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		28.00000	35	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		629.00000	549	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		21.00000	27	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		723.00000	641	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		19.00000	23	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		770.00000	688	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		15.00000	18	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		866.00000	782	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		24.00000	30	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		676.00000	595	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		15.00000	18	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		866.00000	782	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		11.00000	14	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		963.00000	878	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		16.00000	20	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		818.00000	735	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		13.00000	16	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		914.00000	830	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		10.00000	13	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,012.00000	927	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		397.00000	470	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		48.00000	34	19.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,798.00000	5,886	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,298.00000	4,386	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,798.00000	2,886	26.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,299.00000	1,387	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	3	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,704.00000	1,618	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	38.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,202.00000	3,115	38.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	47.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,702.00000	4,615	47.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	53.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,202.00000	6,114	53.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,998.00000	6,086	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,498.00000	4,586	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,998.00000	3,086	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,499.00000	1,586	29.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	29.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			4.00000	4	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,505.00000	1,419	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			1.00000	1	37.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,002.00000	2,915	37.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	46.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,502.00000	4,415	46.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	52.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,002.00000	5,914	52.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,048.00000	6,136	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,548.00000	4,636	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			3,048.00000	3,136	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,549.00000	1,636	29.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			0.00000	0	29.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			4.00000	5	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,456.00000	1,369	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			1.00000	1	37.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			2,952.00000	2,865	37.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	46.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,452.00000	4,365	46.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	52.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			5,952.00000	5,864	52.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			527.00000	605	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			28.00000	20	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			439.00000	514	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			41.00000	28	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			759.00000	843	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			11.00000	8	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			665.00000	747	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			16.00000	11	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			572.00000	652	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.00	Put			24.00000	16	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			482.00000	559	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			34.00000	24	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			712.00000	795	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			13.00000	9	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			618.00000	699	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			19.00000	14	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			482.00000	559	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			34.00000	24	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			618.00000	699	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			19.00000	14	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,248.00000	4,336	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,248.00000	3,336	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,248.00000	2,336	30.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	30.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,249.00000	1,337	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			1.00000	1	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	3	29.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,754.00000	1,667	29.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	42.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,752.00000	3,665	42.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	51.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,752.00000	5,664	51.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	54.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,752.00000	7,664	54.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,198.00000	4,286	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,198.00000	3,286	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,198.00000	2,286	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,200.00000	1,287	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			1.00000	1	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			2.00000	3	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,804.00000	1,717	29.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	42.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,802.00000	3,715	42.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	51.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,802.00000	5,714	51.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,802.00000	7,714	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,148.00000	4,236	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,148.00000	3,236	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,148.00000	2,236	31.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	31.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,150.00000	1,237	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		2.00000	2	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	2	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,854.00000	1,767	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,852.00000	3,765	43.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,852.00000	5,764	52.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,852.00000	7,764	55.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,098.00000	4,186	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,098.00000	3,186	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,098.00000	2,186	31.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	31.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,101.00000	1,188	25.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		2.00000	2	25.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	30.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,904.00000	1,817	30.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,902.00000	3,815	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,902.00000	5,814	52.33	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		7,902.00000	7,814	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,902.00000	3,815	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,902.00000	5,814	52.33	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		7,902.00000	7,814	55.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,048.00000	4,136	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,048.00000	2,136	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,051.00000	1,138	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		3.00000	2	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	30.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,954.00000	1,867	30.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	43.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,952.00000	3,865	43.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,952.00000	7,864	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,998.00000	4,086	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,998.00000	2,086	32.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	32.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,002.00000	1,089	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		4.00000	3	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	2	31.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,003.00000	1,916	31.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	44.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,002.00000	3,915	44.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	55.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,002.00000	7,914	55.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,948.00000	4,036	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,948.00000	3,036	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,948.00000	2,036	32.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	32.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		953.00000	1,039	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		5.00000	4	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	31.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,053.00000	1,966	31.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	44.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,052.00000	3,965	44.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	52.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,052.00000	5,964	52.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	55.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,052.00000	7,964	55.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.70100	6.61260		17.82	0.00	0	514.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		289.00000	338	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		277.00000	237	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		314.00000	365	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		252.00000	214	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		314.00000	365	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		252.00000	214	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		369.00000	425	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		207.00000	174	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		369.00000	425	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		207.00000	174	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		399.00000	457	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		186.00000	156	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		399.00000	457	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.40	Put		186.00000	156	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		269.00000	312	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		307.00000	261	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		341.00000	394	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		229.00000	193	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		430.00000	490	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		167.00000	139	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		269.00000	312	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		307.00000	261	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		251.00000	287	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		338.00000	286	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		251.00000	287	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		338.00000	286	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		462.00000	524	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		150.00000	123	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		462.00000	524	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		150.00000	123	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		496.00000	560	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		133.00000	109	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		189.00000	216	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		476.00000	415	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		233.00000	267	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		371.00000	316	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		217.00000	249	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		405.00000	348	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		217.00000	249	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		405.00000	348	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		202.00000	232	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		440.00000	381	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		189.00000	216	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		476.00000	415	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		164.00000	188	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		551.00000	487	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		143.00000	163	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		630.00000	562	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		125.00000	143	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		712.00000	642	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		109.00000	125	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		797.00000	724	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		176.00000	201	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		513.00000	450	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		153.00000	175	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		590.00000	524	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		133.00000	153	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		671.00000	602	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Call			176.00000	201	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			513.00000	450	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			133.00000	153	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			671.00000	602	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			117.00000	133	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			754.00000	682	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			153.00000	175	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			590.00000	524	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,763.00000	5,851	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,263.00000	4,351	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,763.00000	2,852	31.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			1.00000	1	31.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,275.00000	1,362	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			12.00000	11	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			34.00000	38	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,771.00000	1,687	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			6.00000	7	29.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,244.00000	3,156	29.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	2	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,739.00000	4,651	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,238.00000	6,150	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,013.00000	6,101	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,513.00000	4,601	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,013.00000	3,101	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,520.00000	1,608	22.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			8.00000	7	22.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			43.00000	48	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,530.00000	1,447	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			8.00000	10	28.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,996.00000	2,909	28.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			2.00000	2	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,489.00000	4,401	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,988.00000	5,900	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,063.00000	6,151	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,563.00000	4,651	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,063.00000	3,151	31.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,570.00000	1,657	23.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	6	23.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		45.00000	51	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,483.00000	1,400	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		9.00000	10	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,946.00000	2,859	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,440.00000	4,351	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,938.00000	5,850	35.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		604.00000	674	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		92.00000	73	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		531.00000	597	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		118.00000	96	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		765.00000	841	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		52.00000	40	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		682.00000	755	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		70.00000	54	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		567.00000	635	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		104.00000	84	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		531.00000	597	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		118.00000	96	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		643.00000	714	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		80.00000	63	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		430.00000	490	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		167.00000	139	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		202.00000	232	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		440.00000	381	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		723.00000	798	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		61.00000	47	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,263.00000	3,351	30.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,264.00000	2,353	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		2.00000	2	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		4.00000	4	30.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,741.00000	3,653	30.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	35.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,738.00000	5,650	35.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	39.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,738.00000	7,649	39.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,163.00000	4,251	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,163.00000	3,251	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	30.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,165.00000	2,253	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			2.00000	2	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,177.00000	1,264	19.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			14.00000	13	19.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			31.00000	34	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,868.00000	1,783	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	4	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,841.00000	3,753	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,838.00000	5,750	35.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	40.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,838.00000	7,749	40.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,113.00000	4,201	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,113.00000	3,201	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,115.00000	2,203	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			3.00000	2	27.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,128.00000	1,215	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			16.00000	14	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			30.00000	33	25.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,917.00000	1,832	25.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			3.00000	4	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,891.00000	3,803	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	35.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,888.00000	5,800	35.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	40.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,888.00000	7,799	40.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,063.00000	4,151	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,065.00000	2,153	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			3.00000	2	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,080.00000	1,166	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			17.00000	15	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			28.00000	31	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,966.00000	1,880	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			3.00000	4	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,941.00000	3,853	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,938.00000	7,849	40.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,013.00000	4,101	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,016.00000	2,104	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			3.00000	3	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,032.00000	1,117	18.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.60	Put			19.00000	16	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			27.00000	30	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,015.00000	1,929	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			3.00000	4	30.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,991.00000	3,903	30.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	40.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,988.00000	7,899	40.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,963.00000	4,051	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,963.00000	3,051	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,966.00000	2,054	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			3.00000	3	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			986.00000	1,069	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			23.00000	18	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			26.00000	29	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,063.00000	1,978	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			3.00000	3	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,040.00000	3,952	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	35.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,038.00000	5,950	35.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	40.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,038.00000	7,949	40.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,213.00000	4,301	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,213.00000	3,301	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,215.00000	2,303	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			2.00000	2	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,226.00000	1,313	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			13.00000	12	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			32.00000	36	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,820.00000	1,735	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			4.00000	4	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,791.00000	3,703	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	35.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,788.00000	5,700	35.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	39.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,788.00000	7,699	39.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			0.00000	4,001	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			0.00000	3,001	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			0.00000	2,004	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	3	25.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.70	Call		0.00000	1,021	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		0.00000	20	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		0.00000	28	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		0.00000	2,027	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	3	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		0.00000	4,002	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	1	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		0.00000	6,000	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	40.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		0.00000	7,999	40.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.76010	6.67180		18.18	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		388.00000	434	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		366.00000	324	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		411.00000	458	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		339.00000	298	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		435.00000	484	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		313.00000	274	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		460.00000	511	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		288.00000	251	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		486.00000	539	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		264.00000	229	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		369.00000	410	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		397.00000	350	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		350.00000	388	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		428.00000	378	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		411.00000	458	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		339.00000	298	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		514.00000	569	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		242.00000	208	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		369.00000	410	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		397.00000	350	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		572.00000	630	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		200.00000	170	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		333.00000	368	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		461.00000	408	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		301.00000	333	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		529.00000	473	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		272.00000	301	19.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		600.00000	541	19.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		247.00000	273	19.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		675.00000	613	19.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		634.00000	697	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		163.00000	137	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		668.00000	732	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		146.00000	122	17.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.25	Call			602.00000	663	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			181.00000	153	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			542.00000	599	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			220.00000	189	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			316.00000	350	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			495.00000	440	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			286.00000	317	18.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			564.00000	507	18.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			737.00000	805	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			116.00000	95	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			774.00000	844	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			102.00000	84	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			702.00000	768	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			130.00000	108	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			634.00000	697	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			163.00000	137	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			572.00000	630	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			200.00000	170	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			333.00000	368	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			461.00000	408	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,272.00000	4,360	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,273.00000	3,361	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,278.00000	2,365	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			6.00000	5	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,297.00000	1,384	18.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			25.00000	24	18.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			84.00000	92	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,813.00000	1,732	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			10.00000	12	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,739.00000	3,652	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			3.00000	4	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,732.00000	5,643	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	2	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,730.00000	7,641	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,172.00000	4,260	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,173.00000	3,261	30.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	30.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,179.00000	2,266	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			7.00000	6	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,201.00000	1,287	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			29.00000	27	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			79.00000	86	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,907.00000	1,826	24.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		9.00000	11	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,837.00000	3,751	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	30.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,831.00000	5,743	30.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,830.00000	7,741	33.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,122.00000	4,210	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,123.00000	3,211	29.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	29.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,129.00000	2,217	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		7.00000	7	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,153.00000	1,240	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		32.00000	29	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		77.00000	83	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,955.00000	1,873	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		9.00000	10	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,887.00000	3,800	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,881.00000	5,793	30.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	33.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,880.00000	7,791	33.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,072.00000	4,160	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,073.00000	3,161	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,080.00000	2,167	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		8.00000	7	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,106.00000	1,192	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		34.00000	32	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		74.00000	80	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,002.00000	1,920	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		8.00000	10	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,936.00000	3,849	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,931.00000	5,843	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,929.00000	7,841	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,106.00000	1,192	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		34.00000	32	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,972.00000	4,060	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,973.00000	3,062	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		2.00000	1	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,981.00000	2,069	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			9.00000	8	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,015.00000	1,097	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			43.00000	37	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			68.00000	76	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,096.00000	2,015	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			8.00000	9	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,036.00000	3,948	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,031.00000	5,943	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,029.00000	7,941	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,022.00000	4,110	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,023.00000	3,111	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,030.00000	2,118	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			9.00000	8	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,058.00000	1,144	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			37.00000	34	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			72.00000	78	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,050.00000	1,968	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			8.00000	9	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,986.00000	3,899	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,981.00000	5,893	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,979.00000	7,891	34.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,222.00000	4,310	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,223.00000	3,311	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	1	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,228.00000	2,316	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			6.00000	6	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,249.00000	1,336	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			27.00000	25	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			82.00000	89	24.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,860.00000	1,779	24.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			10.00000	11	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,788.00000	3,701	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			3.00000	3	30.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,781.00000	5,693	30.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,780.00000	7,691	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			0.00000	4,010	33.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			0.00000	3,012	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	2	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			0.00000	2,019	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			0.00000	9	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			0.00000	1,050	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			0.00000	40	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			0.00000	73	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			0.00000	2,063	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			0.00000	8	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			0.00000	3,998	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			0.00000	3	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			0.00000	5,993	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	1	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			0.00000	7,991	34.16	0.00	0	0.00

Total for Derivatives:								216,942,296.98	6,905	1,145,613.00
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Grand Total:								216,942,296.98	6,905	1,145,613.00
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