



Daily MTM Report

Daily summary for 13/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.62900	14.62500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.34000	7.31500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.66000	8.63000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.19000	9.16000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.76000	8.73000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.18000	9.16000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.21000	9.18000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.76000	8.73000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.30000	9.28000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.37100	9.35700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.79500	8.78000			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			8.38190		8.31500		22.48	74,925,804.10	8,939	250,683.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			400.00000	462	22.00	46,200,000.00	100	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			185.00000	180	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			294.00000	351	22.32	0.00	0	2,027.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			279.00000	269	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			319.00000	377	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			254.00000	245	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			462.00000	526	21.84	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			147.00000	144	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			495.00000	559	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			130.00000	127	21.76	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			565.00000	631	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			100.00000	99	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			344.00000	404	22.16	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			229.00000	222	22.16	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			529.00000	594	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			114.00000	112	21.68	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			430.00000	493	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			165.00000	161	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			372.00000	432	22.08	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			207.00000	200	22.08	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			274.00000	327	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			309.00000	295	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			761.00000	829	21.21	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			46.00000	47	21.21	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			256.00000	304	22.48	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			341.00000	322	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			120.00000	148	25.30	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			755.00000	716	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			238.00000	284	22.74	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			373.00000	352	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			222.00000	266	22.99	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			407.00000	384	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,078.00000	1,148	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			13.00000	17	21.86	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			157.00000	191	24.27	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			592.00000	559	24.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call		238.00000	284	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		373.00000	352	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		193.00000	233	23.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		478.00000	451	23.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		180.00000	218	23.76	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		515.00000	486	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		147.00000	179	24.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		632.00000	597	24.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		168.00000	204	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		553.00000	522	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		207.00000	249	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		442.00000	417	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		128.00000	157	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		713.00000	675	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		105.00000	130	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		840.00000	798	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		87.00000	108	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		972.00000	926	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		77.00000	95	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,062.00000	1,014	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		68.00000	85	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,153.00000	1,103	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		73.00000	90	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,108.00000	1,058	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		52.00000	64	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,387.00000	1,332	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		21.00000	27	31.85	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,106.00000	2,045	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		44.00000	54	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,529.00000	1,472	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		32.00000	41	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,767.00000	1,709	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		41.00000	51	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,576.00000	1,520	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		49.00000	60	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,434.00000	1,378	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		46.00000	57	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,481.00000	1,425	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		39.00000	49	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,624.00000	1,567	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		39.00000	49	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,624.00000	1,567	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		25.00000	32	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,960.00000	1,900	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		23.00000	30	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 14/09/2009 Currency Future	10.30	Put			2,008.00000	1,948	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			22.00000	28	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,057.00000	1,996	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			22.00000	28	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,057.00000	1,996	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			18.00000	24	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,203.00000	2,142	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			14.00000	19	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,399.00000	2,337	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			11.00000	14	33.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,646.00000	2,583	33.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	1	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,685.00000	4,619	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			12.00000	16	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,547.00000	2,484	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			13.00000	17	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,498.00000	2,435	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			14.00000	18	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,449.00000	2,386	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			19.00000	25	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,154.00000	2,093	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			26.00000	34	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,911.00000	1,852	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			16.00000	21	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,301.00000	2,239	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			15.00000	20	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,350.00000	2,288	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			30.00000	38	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,815.00000	1,756	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			36.00000	46	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,671.00000	1,614	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			28.00000	36	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,863.00000	1,804	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			17.00000	22	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,252.00000	2,191	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			16.00000	21	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,301.00000	2,239	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			12.00000	16	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,547.00000	2,484	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			17.00000	22	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,252.00000	2,191	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			23.00000	30	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,008.00000	1,948	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			26.00000	34	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,911.00000	1,852	31.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Call			34.00000	43	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,719.00000	1,661	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			8.00000	10	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,993.00000	2,928	34.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			54.00000	67	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,339.00000	1,286	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			49.00000	60	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,434.00000	1,378	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			44.00000	54	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,529.00000	1,472	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			21.00000	27	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,106.00000	2,045	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			58.00000	71	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,293.00000	1,239	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			52.00000	64	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,387.00000	1,332	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			61.00000	76	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,246.00000	1,194	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			30.00000	38	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,815.00000	1,756	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			11.00000	15	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,596.00000	2,533	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			10.00000	14	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,695.00000	2,632	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			28.00000	36	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,863.00000	1,804	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			10.00000	13	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,745.00000	2,681	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			9.00000	12	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,844.00000	2,780	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			13.00000	17	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,498.00000	2,435	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			10.00000	13	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,745.00000	2,681	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			8.00000	11	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,943.00000	2,879	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			11.00000	15	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,596.00000	2,533	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			9.00000	12	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,794.00000	2,730	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			32.00000	41	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,767.00000	1,709	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			9.00000	12	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,794.00000	2,730	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			8.00000	11	34.53	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	11.20	Put		2,893.00000	2,829	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		15.00000	20	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,350.00000	2,288	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		9.00000	12	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,844.00000	2,780	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		7.00000	10	35.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,042.00000	2,978	35.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		93.00000	115	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		928.00000	883	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		64.00000	80	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,199.00000	1,148	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		58.00000	71	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,293.00000	1,239	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		99.00000	122	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		884.00000	840	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		68.00000	85	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,153.00000	1,103	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		82.00000	101	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,017.00000	970	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		64.00000	80	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,199.00000	1,148	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		41.00000	51	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,576.00000	1,520	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		36.00000	46	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,671.00000	1,614	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		87.00000	108	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		972.00000	926	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		54.00000	67	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,339.00000	1,286	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		105.00000	130	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		840.00000	798	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		112.00000	138	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		797.00000	757	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		99.00000	122	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		884.00000	840	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,915.00000	4,982	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,415.00000	3,482	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,917.00000	1,984	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		2.00000	2	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	2	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,086.00000	4,020	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,585.00000	5,518	37.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,085.00000	7,018	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,115.00000	5,182	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,615.00000	3,682	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,116.00000	2,183	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	2	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			679.00000	746	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			64.00000	65	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			2.00000	2	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,887.00000	3,820	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,385.00000	5,318	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,885.00000	6,818	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,165.00000	5,232	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,665.00000	3,732	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,166.00000	2,233	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			720.00000	787	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			55.00000	55	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			2.00000	3	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,837.00000	3,771	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	37.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,335.00000	5,268	37.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,835.00000	6,768	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			137.00000	168	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			672.00000	636	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			73.00000	90	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,108.00000	1,058	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,421.00000	1,489	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			6.00000	8	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			937.00000	1,005	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			22.00000	23	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,619.00000	1,687	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			4.00000	5	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,127.00000	1,197	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			12.00000	15	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,669.00000	1,736	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			4.00000	4	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,175.00000	1,245	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.15	Put		10.00000	13	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,718.00000	1,786	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		3.00000	4	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,224.00000	1,294	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		9.00000	12	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		4.00000	7	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,289.00000	3,225	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		1.00000	1	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,286.00000	4,219	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		168.00000	204	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		553.00000	522	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		4.00000	6	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,389.00000	3,324	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		1.00000	1	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,386.00000	4,319	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,569.00000	1,637	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		4.00000	5	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		640.00000	707	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		75.00000	75	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		3.00000	5	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,438.00000	3,373	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		1.00000	1	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,436.00000	4,369	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,520.00000	1,588	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		5.00000	6	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		1,030.00000	1,100	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		15.00000	18	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		602.00000	668	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		87.00000	86	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		3.00000	5	35.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,488.00000	3,423	35.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		1.00000	1	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,486.00000	4,419	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		4.00000	6	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,339.00000	3,274	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		1.00000	1	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,336.00000	4,269	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,818.00000	1,885	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		3.00000	3	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,322.00000	1,391	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		7.00000	9	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		847.00000	915	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		32.00000	34	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		5.00000	8	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,190.00000	3,126	35.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.50	Call			1.00000	1	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,186.00000	4,119	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,867.00000	1,935	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			2.00000	3	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,372.00000	1,440	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			7.00000	8	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			892.00000	960	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			27.00000	28	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			6.00000	8	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,141.00000	3,077	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	2	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,136.00000	4,070	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			2,017.00000	2,084	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	2	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			3,986.00000	3,920	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			2,066.00000	2,134	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	2	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	2	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			3,936.00000	3,870	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,967.00000	2,034	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,470.00000	1,539	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			5.00000	7	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			983.00000	1,053	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			18.00000	21	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	2	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,036.00000	3,970	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,416.00000	2,483	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			3.00000	4	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,588.00000	3,522	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,466.00000	2,533	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			137.00000	168	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			672.00000	636	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			3.00000	4	35.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,538.00000	3,472	35.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,465.00000	4,532	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,465.00000	3,532	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	37.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,535.00000	5,468	37.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,365.00000	4,432	36.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		3,365.00000	3,432	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		2,366.00000	2,433	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		1.00000	1	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,372.00000	1,440	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		7.00000	8	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		495.00000	559	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		130.00000	127	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	37.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		5,635.00000	5,568	37.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		4,315.00000	4,382	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		3,315.00000	3,382	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		2,316.00000	2,383	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		1.00000	1	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	38.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		5,685.00000	5,618	38.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		4,215.00000	4,282	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		3,215.00000	3,282	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		2,216.00000	2,283	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		1.00000	1	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	38.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		5,785.00000	5,718	38.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call		4,065.00000	4,132	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call		3,065.00000	3,132	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put		0.00000	0	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	38.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put		5,935.00000	5,868	38.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call		4,015.00000	4,082	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call		3,015.00000	3,082	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put		0.00000	0	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call		0.00000	0	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put		5,985.00000	5,918	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.52760	8.45910		22.27	2,200,120.80	258	33,215.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		469.00000	527	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		460.00000	450	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		491.00000	551	22.09	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		432.00000	423	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		589.00000	652	21.72	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	8.20	Put			330.00000	325	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			563.00000	625	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			354.00000	348	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			615.00000	680	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			306.00000	302	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			643.00000	708	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			284.00000	281	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			701.00000	768	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			242.00000	241	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			732.00000	800	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			223.00000	222	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			672.00000	738	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			263.00000	260	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			589.00000	652	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			330.00000	325	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			538.00000	600	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			379.00000	372	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			449.00000	505	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			490.00000	477	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			469.00000	527	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			460.00000	450	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			514.00000	575	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			405.00000	397	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			514.00000	575	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			405.00000	397	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			538.00000	600	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			379.00000	372	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			104.00000	120	29.36	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,195.00000	2,142	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			38.00000	44	33.80	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,879.00000	3,817	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			25.00000	30	35.07	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,566.00000	4,502	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			156.00000	179	27.14	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,596.00000	1,551	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			205.00000	235	25.75	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,245.00000	1,208	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			431.00000	485	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			522.00000	508	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			413.00000	466	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			554.00000	539	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			413.00000	466	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			554.00000	539	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			365.00000	414	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			656.00000	636	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Call			397.00000	448	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			588.00000	570	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,133.00000	1,206	20.56	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			74.00000	78	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			323.00000	368	23.66	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			764.00000	740	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			311.00000	354	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			802.00000	776	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			323.00000	368	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			764.00000	740	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			337.00000	383	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			728.00000	705	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			381.00000	431	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			622.00000	603	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			351.00000	398	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			692.00000	670	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			299.00000	341	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			840.00000	813	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			266.00000	304	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			956.00000	926	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			237.00000	272	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,078.00000	1,044	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			220.00000	253	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,161.00000	1,125	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			212.00000	244	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,203.00000	1,166	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			237.00000	272	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,078.00000	1,044	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			197.00000	227	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,288.00000	1,249	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			256.00000	293	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			996.00000	965	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			212.00000	244	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,203.00000	1,166	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			166.00000	191	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,507.00000	1,464	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			133.00000	153	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,824.00000	1,775	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			146.00000	168	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,687.00000	1,640	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			161.00000	185	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,552.00000	1,507	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			161.00000	185	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,552.00000	1,507	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			141.00000	162	27.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,732.00000	1,685	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		118.00000	135	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,009.00000	1,958	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		112.00000	128	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,102.00000	2,050	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		108.00000	124	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,149.00000	2,096	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		101.00000	116	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,242.00000	2,188	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		88.00000	102	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,429.00000	2,374	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		75.00000	87	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,666.00000	2,610	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		78.00000	90	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,619.00000	2,562	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		83.00000	96	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,524.00000	2,468	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		121.00000	139	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,962.00000	1,912	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		115.00000	131	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,056.00000	2,004	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		97.00000	112	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,288.00000	2,235	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		91.00000	105	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,382.00000	2,328	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		88.00000	102	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,429.00000	2,374	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		129.00000	148	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,870.00000	1,820	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		137.00000	157	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,778.00000	1,730	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		104.00000	120	29.36	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,195.00000	2,142	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		94.00000	109	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,335.00000	2,281	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		137.00000	157	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,778.00000	1,730	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		71.00000	82	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,762.00000	2,704	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		73.00000	85	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,714.00000	2,657	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		65.00000	75	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,906.00000	2,847	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		69.00000	80	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,810.00000	2,752	31.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Call			38.00000	44	33.80	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,879.00000	3,817	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			55.00000	63	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,196.00000	3,136	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			58.00000	67	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,099.00000	3,039	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			44.00000	51	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,585.00000	3,524	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			36.00000	42	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,977.00000	3,915	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			29.00000	34	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,370.00000	4,306	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			22.00000	27	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,763.00000	4,699	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			47.00000	54	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,487.00000	3,426	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			30.00000	36	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,271.00000	4,208	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			24.00000	28	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,665.00000	4,601	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			276.00000	316	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			917.00000	888	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			178.00000	205	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,419.00000	1,377	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			42.00000	49	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,683.00000	3,621	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			21.00000	25	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,862.00000	4,798	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			191.00000	219	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,331.00000	1,292	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			129.00000	148	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,870.00000	1,820	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			61.00000	71	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,002.00000	2,943	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			32.00000	38	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,173.00000	4,110	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			351.00000	398	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			692.00000	670	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			49.00000	57	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,390.00000	3,329	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			18.00000	21	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,159.00000	5,094	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			35.00000	40	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,075.00000	4,013	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			24.00000	28	35.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,665.00000	4,601	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		17.00000	20	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,258.00000	5,193	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		381.00000	431	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		622.00000	603	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		52.00000	60	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,293.00000	3,232	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		27.00000	32	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,468.00000	4,404	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		19.00000	23	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,060.00000	4,995	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		40.00000	46	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,781.00000	3,719	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		29.00000	34	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,370.00000	4,306	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		20.00000	24	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,961.00000	4,896	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		228.00000	262	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,119.00000	1,084	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		151.00000	173	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,641.00000	1,596	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		50.00000	58	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,341.00000	3,281	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		37.00000	43	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,928.00000	3,866	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		26.00000	31	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,517.00000	4,453	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		18.00000	22	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,109.00000	5,044	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		49.00000	57	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,390.00000	3,329	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		672.00000	738	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		263.00000	260	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		246.00000	282	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,037.00000	1,004	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		75.00000	87	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,666.00000	2,610	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		53.00000	62	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,244.00000	3,184	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		39.00000	45	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,830.00000	3,768	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		28.00000	33	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,419.00000	4,355	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		764.00000	832	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		204.00000	204	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Call			276.00000	316	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			917.00000	888	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			42.00000	49	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,683.00000	3,621	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			732.00000	800	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			223.00000	222	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			431.00000	485	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			522.00000	508	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			172.00000	198	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,463.00000	1,420	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			80.00000	93	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,571.00000	2,515	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			56.00000	65	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,147.00000	3,087	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			41.00000	48	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,732.00000	3,670	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			22.00000	26	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,813.00000	4,748	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			899.00000	970	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			140.00000	142	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			65.00000	75	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,906.00000	2,847	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			936.00000	1,006	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			127.00000	129	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			337.00000	383	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			728.00000	705	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			67.00000	77	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,858.00000	2,800	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			48.00000	55	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,439.00000	3,378	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			973.00000	1,044	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			114.00000	116	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			256.00000	293	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			996.00000	965	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			63.00000	73	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,954.00000	2,895	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			45.00000	53	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,536.00000	3,475	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			33.00000	39	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,124.00000	4,061	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			16.00000	20	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,307.00000	5,242	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			47.00000	54	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,487.00000	3,426	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			15.00000	18	36.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,456.00000	5,391	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		16.00000	19	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,357.00000	5,292	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		48.00000	55	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,439.00000	3,378	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		36.00000	41	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,027.00000	3,964	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		17.00000	21	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,208.00000	5,143	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		14.00000	17	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,555.00000	5,490	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		899.00000	970	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		140.00000	142	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		53.00000	62	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,244.00000	3,184	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		28.00000	33	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,419.00000	4,355	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		14.00000	17	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,605.00000	5,539	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		796.00000	865	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		187.00000	187	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		19.00000	23	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,010.00000	4,946	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		864.00000	934	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		155.00000	156	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		21.00000	25	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,911.00000	4,847	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,265.00000	1,336	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		56.00000	59	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		397.00000	448	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		588.00000	570	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		31.00000	37	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,222.00000	4,159	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		25.00000	29	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,615.00000	4,551	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,310.00000	1,381	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		51.00000	53	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,011.00000	1,082	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		102.00000	105	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		311.00000	354	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		802.00000	776	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		86.00000	99	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,476.00000	2,421	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		56.00000	65	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,147.00000	3,087	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Call			21.00000	25	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,911.00000	4,847	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,220.00000	1,292	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			61.00000	65	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,586.00000	1,656	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			27.00000	28	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			899.00000	970	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			140.00000	142	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,634.00000	1,703	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			24.00000	25	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			133.00000	153	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,824.00000	1,775	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,539.00000	1,609	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			30.00000	31	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			864.00000	934	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			155.00000	156	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			125.00000	143	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,916.00000	1,866	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			37.00000	43	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,928.00000	3,866	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,539.00000	1,609	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			30.00000	31	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,681.00000	1,750	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			22.00000	22	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,909.00000	4,978	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,410.00000	3,479	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,921.00000	1,990	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	12	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	4	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,094.00000	7,026	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,159.00000	5,228	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,660.00000	3,729	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,167.00000	2,236	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			8.00000	8	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			830.00000	899	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			171.00000	171	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			4.00000	6	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,845.00000	6,778	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,176.00000	1,249	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			67.00000	71	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			31.00000	37	34.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,222.00000	4,159	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,460.00000	3,529	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		1.00000	1	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,464.00000	2,533	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		5.00000	6	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,493.00000	1,563	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		34.00000	35	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,663.00000	2,732	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		4.00000	4	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		10.00000	12	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,150.00000	6,085	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		5.00000	7	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,696.00000	6,629	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,710.00000	3,778	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,713.00000	2,782	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		4.00000	4	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,729.00000	1,797	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		20.00000	20	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		4.00000	6	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,795.00000	6,728	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,610.00000	3,679	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		1.00000	1	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,613.00000	2,682	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		4.00000	5	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		4.00000	5	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,895.00000	6,828	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,560.00000	3,629	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,564.00000	2,632	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		4.00000	5	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		4.00000	5	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,945.00000	6,877	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,810.00000	3,878	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		1.00000	1	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,812.00000	2,881	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		3.00000	3	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,825.00000	1,893	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		16.00000	16	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,860.00000	3,928	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,862.00000	2,931	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		3.00000	3	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,873.00000	1,941	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		14.00000	14	21.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.10	Call			5.00000	7	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,646.00000	6,579	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			4,010.00000	4,078	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			3,011.00000	3,080	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	3	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			2,019.00000	2,088	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	10	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,090.00000	1,163	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			81.00000	86	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			151.00000	173	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,641.00000	1,596	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			6.00000	8	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,497.00000	6,431	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			4,109.00000	4,178	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			3,111.00000	3,180	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			2,117.00000	2,186	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	9	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			7.00000	9	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,398.00000	6,332	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,159.00000	4,228	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			3,161.00000	3,230	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			8.00000	10	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,349.00000	6,282	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,209.00000	4,278	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,211.00000	3,280	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,216.00000	2,285	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	8	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			8.00000	10	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,299.00000	6,233	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			4,059.00000	4,128	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			3,061.00000	3,130	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			2,068.00000	2,137	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	9	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			7.00000	9	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,448.00000	6,381	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,409.00000	4,478	33.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		2,415.00000	2,484	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		5.00000	6	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		1,446.00000	1,517	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		37.00000	39	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		10.00000	13	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,101.00000	6,035	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		4,509.00000	4,578	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		3,510.00000	3,579	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		1.00000	1	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		2,514.00000	2,583	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		5.00000	5	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		59.00000	69	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,050.00000	2,991	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		11.00000	14	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,002.00000	5,936	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		15.00000	18	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		5,506.00000	5,440	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		2.00000	2	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		7,493.00000	7,425	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call		43.00000	50	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		3,634.00000	3,572	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	2	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,592.00000	7,525	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,309.00000	4,378	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,311.00000	3,379	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	2	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,315.00000	2,384	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	7	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,355.00000	1,426	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		46.00000	48	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		13.00000	16	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,704.00000	5,638	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		1.00000	2	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,692.00000	7,624	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		13.00000	15	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		5,803.00000	5,738	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		1.00000	2	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		7,792.00000	7,724	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,259.00000	4,328	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,261.00000	3,329	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		2.00000	2	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,266.00000	2,335	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	7	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,310.00000	1,381	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		51.00000	53	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		13.00000	16	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,754.00000	5,688	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		1.00000	2	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,742.00000	7,674	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		12.00000	14	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		5,952.00000	5,887	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		1.00000	1	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		7,942.00000	7,874	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		1.00000	1	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		7,992.00000	7,924	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.67270	8.60260		22.06	34,690.80	4	81.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		598.00000	656	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		596.00000	583	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		619.00000	678	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		566.00000	555	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		709.00000	771	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		456.00000	448	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		685.00000	747	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		483.00000	474	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		733.00000	796	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		430.00000	424	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		784.00000	849	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		381.00000	376	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		838.00000	904	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		335.00000	332	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		662.00000	723	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		510.00000	500	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		640.00000	700	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		538.00000	527	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		157.00000	176	28.45	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,605.00000	2,553	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		91.00000	101	31.02	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,788.00000	3,728	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		425.00000	470	23.45	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		972.00000	947	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		285.00000	317	25.40	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,533.00000	1,495	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		561.00000	616	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		659.00000	643	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		544.00000	597	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		691.00000	675	22.34	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	8.90	Call			495.00000	545	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			792.00000	773	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			451.00000	498	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			899.00000	876	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			480.00000	529	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			827.00000	806	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			511.00000	562	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			758.00000	739	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			388.00000	430	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,086.00000	1,058	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			366.00000	406	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,164.00000	1,134	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			336.00000	374	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,284.00000	1,251	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			356.00000	395	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,203.00000	1,172	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			318.00000	353	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,365.00000	1,331	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			318.00000	353	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,365.00000	1,331	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			127.00000	142	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,025.00000	2,969	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			327.00000	363	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,324.00000	1,291	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			278.00000	309	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,575.00000	1,536	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			257.00000	286	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,705.00000	1,663	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			227.00000	253	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,925.00000	1,880	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			251.00000	279	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,748.00000	1,706	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			271.00000	301	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,618.00000	1,579	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			271.00000	301	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,618.00000	1,579	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			245.00000	272	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,792.00000	1,749	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			245.00000	272	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,792.00000	1,749	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			207.00000	230	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,104.00000	2,057	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			202.00000	225	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,150.00000	2,102	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			212.00000	235	27.07	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 15/03/2010 Currency Future	10.45	Put		2,059.00000	2,013	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		198.00000	220	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,195.00000	2,147	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		183.00000	204	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,330.00000	2,281	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		161.00000	180	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,559.00000	2,507	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		143.00000	159	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,790.00000	2,737	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		146.00000	163	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,744.00000	2,691	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		153.00000	171	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,651.00000	2,599	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		150.00000	167	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,697.00000	2,645	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		174.00000	194	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,421.00000	2,371	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		178.00000	199	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,376.00000	2,326	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		165.00000	184	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,513.00000	2,462	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		157.00000	176	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,605.00000	2,553	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		169.00000	189	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,467.00000	2,416	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		188.00000	209	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,285.00000	2,237	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		198.00000	220	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,195.00000	2,147	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		178.00000	199	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,376.00000	2,326	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		139.00000	156	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,837.00000	2,783	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		131.00000	146	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,968.00000	2,913	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		136.00000	152	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,884.00000	2,829	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		136.00000	152	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,884.00000	2,829	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		133.00000	149	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,931.00000	2,876	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		119.00000	133	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,166.00000	3,110	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		130.00000	145	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,977.00000	2,923	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.75	Call			114.00000	127	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,261.00000	3,204	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			124.00000	139	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,072.00000	3,016	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			122.00000	136	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,119.00000	3,063	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			301.00000	335	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,448.00000	1,412	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			257.00000	286	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,705.00000	1,663	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			233.00000	259	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,880.00000	1,836	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			222.00000	247	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,969.00000	1,924	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			83.00000	92	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,030.00000	3,969	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			346.00000	384	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,243.00000	1,211	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			122.00000	136	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,119.00000	3,063	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			52.00000	58	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,149.00000	5,085	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			377.00000	418	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,125.00000	1,095	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			174.00000	194	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,421.00000	2,371	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			55.00000	61	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,002.00000	4,939	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			400.00000	443	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,047.00000	1,020	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			57.00000	64	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,904.00000	4,841	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			412.00000	456	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,009.00000	983	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			153.00000	171	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,651.00000	2,599	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			58.00000	65	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,855.00000	4,792	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			438.00000	484	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			935.00000	911	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			60.00000	68	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,758.00000	4,695	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			109.00000	122	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,356.00000	3,299	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			47.00000	53	33.77	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	13.95	Put		5,394.00000	5,330	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		309.00000	344	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,407.00000	1,371	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		116.00000	130	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,214.00000	3,157	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		111.00000	124	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,309.00000	3,252	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		48.00000	54	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,345.00000	5,281	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		109.00000	122	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,356.00000	3,299	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		105.00000	117	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,452.00000	3,394	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		100.00000	112	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,548.00000	3,489	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		44.00000	49	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,591.00000	5,527	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		293.00000	326	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,490.00000	1,453	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		139.00000	156	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,837.00000	2,783	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		111.00000	124	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,309.00000	3,252	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		107.00000	119	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,404.00000	3,346	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		46.00000	52	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,444.00000	5,379	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		50.00000	56	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,247.00000	5,183	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		388.00000	430	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,086.00000	1,058	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		56.00000	63	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,953.00000	4,890	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		527.00000	579	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		724.00000	707	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		63.00000	70	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,660.00000	4,598	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		480.00000	529	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		827.00000	806	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		193.00000	215	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,240.00000	2,192	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		150.00000	167	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,697.00000	2,645	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		59.00000	66	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,806.00000	4,744	32.84	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	10.90	Call			169.00000	189	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,467.00000	2,416	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			133.00000	149	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,931.00000	2,876	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			54.00000	60	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,051.00000	4,987	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			202.00000	225	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,150.00000	2,102	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			193.00000	215	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,240.00000	2,192	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			62.00000	69	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,709.00000	4,646	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			465.00000	513	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			863.00000	841	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			53.00000	59	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,100.00000	5,036	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			64.00000	72	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,611.00000	4,549	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			217.00000	241	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,014.00000	1,968	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			68.00000	76	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,466.00000	4,404	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			222.00000	247	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,969.00000	1,924	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			70.00000	78	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,417.00000	4,355	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			73.00000	81	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,320.00000	4,259	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			239.00000	265	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,836.00000	1,793	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			227.00000	253	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,925.00000	1,880	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			71.00000	80	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,369.00000	4,307	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			264.00000	294	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,661.00000	1,621	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			84.00000	94	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,982.00000	3,921	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			811.00000	876	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			358.00000	353	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			895.00000	963	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			293.00000	290	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			293.00000	326	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,490.00000	1,453	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			87.00000	97	31.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,885.00000	3,825	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		925.00000	993	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		272.00000	271	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		89.00000	99	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,836.00000	3,777	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		251.00000	279	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,748.00000	1,706	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		239.00000	265	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,836.00000	1,793	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		78.00000	87	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,175.00000	4,114	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		866.00000	933	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		314.00000	311	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		285.00000	317	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,533.00000	1,495	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		86.00000	95	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,933.00000	3,873	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		956.00000	1,025	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		253.00000	252	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		309.00000	344	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,407.00000	1,371	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,122.00000	1,193	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		169.00000	170	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		356.00000	395	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,203.00000	1,172	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		89.00000	99	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,836.00000	3,777	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,157.00000	1,232	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		155.00000	159	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,196.00000	1,271	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		144.00000	148	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		377.00000	418	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,125.00000	1,095	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		93.00000	103	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,740.00000	3,680	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,236.00000	1,310	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		133.00000	137	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,953.00000	5,023	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,457.00000	3,527	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		4.00000	4	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,981.00000	2,054	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		28.00000	31	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		79.00000	89	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,127.00000	4,066	31.74	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	15.65	Call			25.00000	28	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,072.00000	7,006	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,203.00000	5,273	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,705.00000	3,776	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,223.00000	2,295	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			20.00000	22	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			27.00000	31	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,824.00000	6,758	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,399.00000	1,474	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			97.00000	101	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			438.00000	484	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			935.00000	911	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			412.00000	456	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,009.00000	983	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			327.00000	363	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,324.00000	1,291	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			102.00000	114	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,500.00000	3,442	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,506.00000	3,577	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			4.00000	4	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,516.00000	2,588	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			14.00000	15	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,571.00000	1,645	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			69.00000	73	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			98.00000	110	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,596.00000	3,537	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			65.00000	73	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,563.00000	4,501	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,656.00000	3,726	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	3	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,664.00000	2,735	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			11.00000	12	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,705.00000	1,778	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			52.00000	56	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,713.00000	2,784	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	11	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,750.00000	1,823	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			47.00000	51	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,755.00000	3,826	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			3.00000	3	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,763.00000	2,833	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	11	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,795.00000	1,869	20.43	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	6.85	Put			43.00000	46	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			987.00000	1,057	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			235.00000	234	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,556.00000	3,626	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	4	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,565.00000	2,637	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			13.00000	14	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,615.00000	1,689	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			63.00000	67	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,855.00000	3,925	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,861.00000	2,932	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			9.00000	9	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,888.00000	1,961	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			35.00000	38	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,053.00000	1,123	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			200.00000	201	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,905.00000	3,975	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,911.00000	2,981	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,934.00000	2,007	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			32.00000	34	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,087.00000	1,158	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			184.00000	185	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			94.00000	105	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,692.00000	3,633	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			4,054.00000	4,124	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			3,059.00000	3,130	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	7	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			2,077.00000	2,150	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			24.00000	27	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			67.00000	75	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,514.00000	4,452	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			4,104.00000	4,174	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			3,109.00000	3,179	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	7	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			2,125.00000	2,198	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			23.00000	26	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,204.00000	4,274	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,208.00000	3,279	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	6	25.57	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 15/03/2010 Currency Future	7.40	Call			1,316.00000	1,391	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			114.00000	118	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			4,154.00000	4,224	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			3,159.00000	3,229	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			6.00000	6	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			2,174.00000	2,247	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			21.00000	24	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,276.00000	1,350	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			123.00000	128	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			4,004.00000	4,075	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			3,010.00000	3,080	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	7	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			2,028.00000	2,102	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			25.00000	29	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,253.00000	4,324	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,258.00000	3,328	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	5	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,271.00000	2,344	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			19.00000	21	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,358.00000	1,432	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			105.00000	109	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,403.00000	4,473	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,407.00000	3,477	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	5	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,418.00000	2,490	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			16.00000	17	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,484.00000	1,559	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			82.00000	86	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,503.00000	4,573	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			81.00000	90	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,079.00000	4,018	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			45.00000	50	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,542.00000	5,477	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			21.00000	24	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,518.00000	7,451	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			43.00000	48	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,640.00000	5,576	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			20.00000	23	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,617.00000	7,551	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,303.00000	4,373	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,307.00000	3,378	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		5.00000	5	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,320.00000	2,392	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		18.00000	20	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		41.00000	47	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,739.00000	5,674	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		19.00000	22	36.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,717.00000	7,650	36.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		40.00000	45	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		5,837.00000	5,773	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		19.00000	22	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		7,816.00000	7,749	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		41.00000	46	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		5,788.00000	5,723	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		19.00000	22	36.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		7,766.00000	7,699	36.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		38.00000	43	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		5,986.00000	5,920	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		18.00000	21	36.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		7,965.00000	7,898	36.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		38.00000	42	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,035.00000	5,970	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		17.00000	20	36.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,015.00000	7,948	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.81730	8.74600		21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		710.00000	768	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		714.00000	701	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		730.00000	788	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		684.00000	671	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		814.00000	875	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		568.00000	558	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		792.00000	853	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		596.00000	585	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		836.00000	899	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		540.00000	531	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		883.00000	947	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		487.00000	480	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		933.00000	998	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		437.00000	431	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		771.00000	831	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		625.00000	613	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		750.00000	809	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		654.00000	642	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		162.00000	178	29.05	0.00	0	29,129.00

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	12.15	Put			3,566.00000	3,511	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			511.00000	556	23.42	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,165.00000	1,139	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			692.00000	748	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			746.00000	731	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			674.00000	730	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			778.00000	762	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			624.00000	676	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			878.00000	859	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			657.00000	711	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			811.00000	794	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			608.00000	660	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			912.00000	893	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			564.00000	613	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,018.00000	995	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			578.00000	628	22.82	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			982.00000	961	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			593.00000	644	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			947.00000	926	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			640.00000	694	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			844.00000	826	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			486.00000	530	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,240.00000	1,213	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			453.00000	495	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,357.00000	1,327	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			475.00000	518	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,279.00000	1,251	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			433.00000	472	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,437.00000	1,405	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			464.00000	506	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,318.00000	1,289	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			178.00000	195	28.63	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,332.00000	3,278	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			443.00000	483	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,397.00000	1,366	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			387.00000	423	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,641.00000	1,605	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			362.00000	396	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,766.00000	1,729	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			327.00000	357	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,981.00000	1,940	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			355.00000	388	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,809.00000	1,771	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			378.00000	414	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,682.00000	1,646	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Call		511.00000	556	23.42	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,165.00000	1,139	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,070.00000	1,138	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		324.00000	321	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		423.00000	462	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,477.00000	1,445	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		404.00000	442	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,558.00000	1,524	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		370.00000	405	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,724.00000	1,688	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		340.00000	372	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,894.00000	1,855	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		148.00000	163	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,802.00000	3,745	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,041.00000	1,109	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		345.00000	342	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		413.00000	452	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,517.00000	1,484	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		395.00000	432	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,599.00000	1,565	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		347.00000	380	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,851.00000	1,813	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		333.00000	365	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,937.00000	1,897	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		146.00000	160	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,850.00000	3,793	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		959.00000	1,025	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		413.00000	408	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		404.00000	442	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,558.00000	1,524	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		340.00000	372	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,894.00000	1,855	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		314.00000	343	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,068.00000	2,026	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		138.00000	152	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,992.00000	3,935	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		378.00000	414	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,682.00000	1,646	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		333.00000	365	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,937.00000	1,897	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		320.00000	350	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,024.00000	1,983	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		308.00000	337	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,112.00000	2,069	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		296.00000	324	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,200.00000	2,156	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			132.00000	144	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,136.00000	4,077	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			986.00000	1,052	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			390.00000	385	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			413.00000	452	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,517.00000	1,484	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			141.00000	155	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,945.00000	3,887	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,225.00000	1,300	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			229.00000	232	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			498.00000	543	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,202.00000	1,176	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			395.00000	432	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,599.00000	1,565	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,262.00000	1,337	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			216.00000	220	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			423.00000	462	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,477.00000	1,445	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			159.00000	175	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,613.00000	3,557	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,300.00000	1,375	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			204.00000	207	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			523.00000	570	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,127.00000	1,102	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			498.00000	543	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,202.00000	1,176	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			156.00000	172	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,660.00000	3,604	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,338.00000	1,413	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			192.00000	196	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			536.00000	584	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,090.00000	1,066	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,996.00000	5,068	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,505.00000	3,577	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	9	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,055.00000	2,129	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			59.00000	62	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			230.00000	252	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,734.00000	2,685	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			80.00000	88	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,584.00000	5,521	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			51.00000	57	33.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,055.00000	6,990	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,246.00000	5,317	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,753.00000	3,825	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			7.00000	7	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,288.00000	2,361	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			42.00000	44	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			256.00000	280	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,510.00000	2,463	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			143.00000	157	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,897.00000	3,840	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			86.00000	95	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,340.00000	5,278	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			55.00000	61	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,809.00000	6,744	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,536.00000	1,611	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			140.00000	144	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			550.00000	598	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,054.00000	1,031	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			475.00000	518	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,279.00000	1,251	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			181.00000	199	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,285.00000	3,232	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,554.00000	3,626	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	9	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,573.00000	2,645	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			27.00000	28	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,661.00000	1,735	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			115.00000	118	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			235.00000	258	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,689.00000	2,640	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			112.00000	123	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,566.00000	4,506	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,766.00000	2,838	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			20.00000	20	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,833.00000	1,907	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			87.00000	89	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			171.00000	188	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,425.00000	3,371	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			120.00000	132	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,374.00000	4,315	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			221.00000	242	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,825.00000	2,775	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			151.00000	166	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,755.00000	3,698	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			107.00000	117	30.90	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	13.35	Put		4,711.00000	4,650	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,803.00000	3,874	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		7.00000	7	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,815.00000	2,886	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	19	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,877.00000	1,951	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		81.00000	83	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,099.00000	1,168	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		303.00000	301	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		212.00000	233	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,916.00000	2,865	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		103.00000	113	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,807.00000	4,746	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,654.00000	3,725	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		8.00000	8	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,670.00000	2,741	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		24.00000	24	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,746.00000	1,820	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		100.00000	103	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,013.00000	1,080	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		367.00000	363	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		302.00000	330	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,156.00000	2,113	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		199.00000	219	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,053.00000	3,002	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		98.00000	108	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,952.00000	4,891	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,604.00000	3,676	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	8	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,622.00000	2,693	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	26	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,703.00000	1,778	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		107.00000	110	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		195.00000	215	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,099.00000	3,048	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		136.00000	149	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,040.00000	3,982	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		96.00000	106	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,000.00000	4,939	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		291.00000	318	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,245.00000	2,200	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		192.00000	211	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,146.00000	3,093	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		134.00000	147	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,088.00000	4,030	29.97	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	13.70	Call			95.00000	105	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,049.00000	4,987	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			207.00000	228	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			2,961.00000	2,911	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			101.00000	112	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			4,855.00000	4,794	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,852.00000	3,924	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			6.00000	7	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,863.00000	2,935	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			17.00000	17	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,921.00000	1,995	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			75.00000	77	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,130.00000	1,199	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			284.00000	282	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			327.00000	357	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,981.00000	1,940	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			216.00000	237	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			2,870.00000	2,820	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			105.00000	115	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,759.00000	4,698	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,902.00000	3,974	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			6.00000	6	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,912.00000	2,983	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	16	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,965.00000	2,039	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			69.00000	72	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,161.00000	1,231	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			265.00000	264	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,952.00000	4,023	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			6.00000	6	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,961.00000	3,032	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	15	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			2,010.00000	2,084	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			64.00000	66	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,192.00000	1,263	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			246.00000	246	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			225.00000	247	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,779.00000	2,730	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			153.00000	169	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,707.00000	3,651	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			108.00000	119	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,662.00000	4,602	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			4,100.00000	4,172	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			3,108.00000	3,180	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.65	Put		12.00000	13	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,148.00000	2,221	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		52.00000	54	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		240.00000	263	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,644.00000	2,596	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		114.00000	126	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,518.00000	4,458	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,150.00000	4,221	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,158.00000	3,230	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	12	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,195.00000	2,268	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		49.00000	51	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		245.00000	269	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,599.00000	2,551	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		165.00000	181	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,519.00000	3,464	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		116.00000	128	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,470.00000	4,410	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,199.00000	4,271	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,207.00000	3,279	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		11.00000	12	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,241.00000	2,314	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		45.00000	47	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,377.00000	1,452	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		181.00000	184	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		250.00000	275	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,554.00000	2,507	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		168.00000	185	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,472.00000	3,417	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		118.00000	130	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,422.00000	4,363	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,249.00000	4,320	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,257.00000	3,329	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	11	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,416.00000	1,491	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		170.00000	173	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		4,051.00000	4,122	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	5	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		3,059.00000	3,131	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		13.00000	13	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		2,101.00000	2,175	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		55.00000	58	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 14/06/2010 Currency Future	14.50	Call			75.00000	82	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			5,829.00000	5,765	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			203.00000	224	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,007.00000	2,956	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			73.00000	81	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			5,877.00000	5,814	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			72.00000	80	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			5,926.00000	5,862	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,448.00000	4,519	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,455.00000	3,527	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	10	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,478.00000	2,550	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			32.00000	33	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,578.00000	1,652	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			132.00000	135	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			908.00000	972	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			462.00000	455	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			129.00000	142	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,183.00000	4,125	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			79.00000	87	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,633.00000	5,570	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,497.00000	4,569	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,526.00000	2,598	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			30.00000	30	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,619.00000	1,694	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			123.00000	126	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			45.00000	50	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,549.00000	7,482	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,398.00000	4,469	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,406.00000	3,477	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	10	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,430.00000	2,502	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			34.00000	35	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			78.00000	86	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,682.00000	5,618	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			44.00000	48	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,648.00000	7,581	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,298.00000	4,370	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,306.00000	3,378	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	11	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,335.00000	2,408	21.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.45	Put		39.00000	41	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,456.00000	1,530	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		160.00000	163	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		76.00000	83	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		5,780.00000	5,716	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		42.00000	47	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		7,746.00000	7,680	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		41.00000	46	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		7,845.00000	7,779	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		42.00000	47	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		7,796.00000	7,729	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		291.00000	318	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,245.00000	2,200	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		134.00000	147	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,088.00000	4,030	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		70.00000	78	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,024.00000	5,960	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		40.00000	44	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		7,994.00000	7,927	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		70.00000	78	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,024.00000	5,960	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		4,001.00000	4,073	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	5	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		3,010.00000	3,081	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		14.00000	14	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		285.00000	312	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,289.00000	2,244	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		70.00000	77	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,074.00000	6,009	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		39.00000	44	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,043.00000	7,976	35.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.50430	13.46770		19.44	391,624.70	29	22,832.00
£ / R On 14/09/2009 Currency Future	13.45	Call		428.00000	460	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		411.00000	406	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		452.00000	484	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		384.00000	380	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		502.00000	536	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		335.00000	331	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		615.00000	650	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		247.00000	245	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		585.00000	620	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		267.00000	265	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		615.00000	650	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		247.00000	245	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 14/09/2009 Currency Future	13.00	Call			677.00000	712	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			209.00000	208	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			709.00000	745	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			192.00000	191	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			743.00000	779	18.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			175.00000	175	18.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			529.00000	563	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			311.00000	308	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			351.00000	378	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			534.00000	524	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			408.00000	437	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			440.00000	433	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			452.00000	484	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			384.00000	380	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			388.00000	417	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			470.00000	462	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			477.00000	510	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			359.00000	355	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			585.00000	620	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			267.00000	265	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			557.00000	591	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			289.00000	286	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			743.00000	779	18.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			175.00000	175	18.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			849.00000	886	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			132.00000	132	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			777.00000	814	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			160.00000	159	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			645.00000	680	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			228.00000	226	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			369.00000	397	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			502.00000	493	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			351.00000	378	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			534.00000	524	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			225.00000	245	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			857.00000	840	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			303.00000	327	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			635.00000	623	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			274.00000	297	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			706.00000	693	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			288.00000	312	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			670.00000	657	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			274.00000	297	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			706.00000	693	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			236.00000	257	21.09	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 14/09/2009 Currency Future	14.05	Put			818.00000	803	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			194.00000	212	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			976.00000	958	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			204.00000	222	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			936.00000	918	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			225.00000	245	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			857.00000	840	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			176.00000	193	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,058.00000	1,038	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			160.00000	175	22.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,142.00000	1,121	22.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			152.00000	167	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,184.00000	1,163	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			185.00000	202	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,017.00000	998	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			110.00000	121	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,492.00000	1,467	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			88.00000	97	24.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,720.00000	1,693	24.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			58.00000	64	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,190.00000	2,159	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			71.00000	78	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,953.00000	1,924	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			77.00000	85	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,859.00000	1,831	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			84.00000	93	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,766.00000	1,738	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			110.00000	121	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,492.00000	1,467	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			138.00000	152	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,271.00000	1,248	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			120.00000	133	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,403.00000	1,378	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			88.00000	97	24.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,720.00000	1,693	24.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			96.00000	106	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,628.00000	1,601	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			105.00000	116	23.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,537.00000	1,511	23.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			92.00000	101	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,674.00000	1,647	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			100.00000	111	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,582.00000	1,556	23.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			115.00000	127	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,447.00000	1,422	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Call			105.00000	116	23.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,537.00000	1,511	23.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			74.00000	81	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,906.00000	1,877	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			80.00000	89	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,813.00000	1,784	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			126.00000	139	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,358.00000	1,334	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			71.00000	78	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,953.00000	1,924	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			58.00000	64	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,190.00000	2,159	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			65.00000	72	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,047.00000	2,018	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			56.00000	61	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,238.00000	2,207	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			54.00000	59	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,286.00000	2,255	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			62.00000	69	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,095.00000	2,065	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			168.00000	184	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,100.00000	1,079	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			50.00000	55	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,382.00000	2,350	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			132.00000	145	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,314.00000	1,291	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			115.00000	127	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,447.00000	1,422	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			68.00000	75	25.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,000.00000	1,971	25.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			185.00000	202	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,017.00000	998	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			248.00000	270	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			780.00000	765	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			261.00000	283	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			743.00000	729	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			214.00000	233	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			896.00000	879	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			145.00000	159	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,227.00000	1,205	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			74.00000	81	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,906.00000	1,877	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			46.00000	51	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,479.00000	2,447	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			68.00000	75	25.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Put			2,000.00000	1,971	25.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			50.00000	55	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,382.00000	2,350	26.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			46.00000	51	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,479.00000	2,447	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			43.00000	47	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,575.00000	2,543	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			40.00000	44	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,673.00000	2,640	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			92.00000	101	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,674.00000	1,647	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			60.00000	66	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,142.00000	2,112	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			52.00000	57	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,334.00000	2,303	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			60.00000	66	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,142.00000	2,112	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			48.00000	53	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,430.00000	2,398	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			45.00000	49	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,527.00000	2,495	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			42.00000	46	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,624.00000	2,591	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			168.00000	184	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,100.00000	1,079	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			35.00000	39	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,868.00000	2,834	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			214.00000	233	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			896.00000	879	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			132.00000	145	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,314.00000	1,291	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			84.00000	93	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,766.00000	1,738	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			138.00000	152	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,271.00000	1,248	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			318.00000	343	20.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			600.00000	589	20.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			288.00000	312	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			670.00000	657	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			236.00000	257	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			818.00000	803	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			145.00000	159	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,227.00000	1,205	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			303.00000	327	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			635.00000	623	20.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.70	Call			334.00000	360	20.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			567.00000	556	20.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			176.00000	193	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,058.00000	1,038	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			369.00000	397	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			502.00000	493	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,368.00000	5,404	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,872.00000	3,909	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	4	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,388.00000	2,425	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			20.00000	21	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			964.00000	1,001	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			96.00000	96	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			22.00000	24	30.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,654.00000	3,619	30.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			10.00000	10	34.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,142.00000	5,106	34.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			4.00000	5	37.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,637.00000	6,601	37.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,818.00000	5,854	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,319.00000	4,356	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,830.00000	2,867	28.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			12.00000	13	28.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,369.00000	1,410	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			52.00000	55	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			28.00000	31	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,211.00000	3,177	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			12.00000	13	33.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,694.00000	4,659	33.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			6.00000	6	37.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,188.00000	6,152	37.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,068.00000	6,104	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,569.00000	4,605	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			1.00000	1	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,077.00000	3,114	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			9.00000	10	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,610.00000	1,649	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			42.00000	45	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			33.00000	36	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,965.00000	2,932	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			14.00000	15	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.90	Put		4,446.00000	4,411	32.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		6.00000	7	36.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,939.00000	5,903	36.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		925.00000	962	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		107.00000	107	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,044.00000	1,081	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		77.00000	77	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		887.00000	923	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		119.00000	119	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		813.00000	849	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		145.00000	145	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,086.00000	1,128	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		68.00000	73	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,004.00000	1,041	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		86.00000	86	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		777.00000	814	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		160.00000	159	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		477.00000	510	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		359.00000	355	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		887.00000	923	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		119.00000	119	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		557.00000	591	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		289.00000	286	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,573.00000	3,610	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		6.00000	6	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,584.00000	2,621	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		16.00000	17	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		25.00000	27	29.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,457.00000	3,422	29.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		8.00000	9	35.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,440.00000	5,404	35.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		3.00000	3	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,435.00000	7,399	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,469.00000	4,505	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		1.00000	1	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,474.00000	3,511	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		6.00000	7	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,486.00000	2,523	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		18.00000	19	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,513.00000	1,553	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		46.00000	48	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		23.00000	25	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		3,556.00000	3,521	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		8.00000	8	35.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		5,540.00000	5,504	35.57	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	21.00	Call			3.00000	3	39.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,535.00000	7,499	39.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,369.00000	4,406	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,375.00000	3,412	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			7.00000	7	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,417.00000	1,457	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			50.00000	53	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			7.00000	8	35.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,640.00000	5,604	35.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			3.00000	3	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,635.00000	7,599	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,325.00000	3,362	31.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			7.00000	8	31.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,339.00000	2,376	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			21.00000	22	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			22.00000	23	30.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,704.00000	3,669	30.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			7.00000	8	35.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,690.00000	5,654	35.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			3.00000	3	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,685.00000	7,649	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,170.00000	4,207	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	2	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,176.00000	3,213	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			8.00000	9	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,193.00000	2,230	25.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			25.00000	26	25.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,227.00000	1,268	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			59.00000	64	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			20.00000	21	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			3,852.00000	3,817	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			7.00000	7	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			5,839.00000	5,803	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			3.00000	3	40.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			7,835.00000	7,798	40.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			4,071.00000	4,107	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	3	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			2,096.00000	2,133	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			28.00000	29	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			1,133.00000	1,174	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			65.00000	70	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			19.00000	20	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			3,951.00000	3,916	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			2.00000	3	40.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.40	Put			7,935.00000	7,898	40.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			4,021.00000	4,058	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			4.00000	3	34.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			3,027.00000	3,065	29.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			10.00000	10	29.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			2,048.00000	2,085	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			30.00000	31	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			19.00000	20	31.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,001.00000	3,966	31.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			6.00000	7	36.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			5,989.00000	5,953	36.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			2.00000	3	40.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			7,985.00000	7,948	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.73720		13.69790		19.57	2,747,440.00	200	13,794.00
£ / R On 14/12/2009 Currency Future	13.70	Call			672.00000	711	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			674.00000	674	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			693.00000	733	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			645.00000	646	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			761.00000	803	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			564.00000	566	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			861.00000	904	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			463.00000	467	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			810.00000	852	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			512.00000	515	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			835.00000	878	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			488.00000	491	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			915.00000	959	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			417.00000	421	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			943.00000	987	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			395.00000	400	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			972.00000	1,016	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			374.00000	378	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			693.00000	733	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			645.00000	646	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			615.00000	652	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			767.00000	765	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			615.00000	652	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			767.00000	765	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			672.00000	711	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			674.00000	674	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			715.00000	756	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			617.00000	619	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			715.00000	756	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			617.00000	619	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			785.00000	827	19.14	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	13.45	Put			538.00000	540	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			652.00000	690	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			704.00000	703	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			738.00000	779	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			590.00000	592	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			652.00000	690	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			704.00000	703	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			972.00000	1,016	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			374.00000	378	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,062.00000	1,106	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			314.00000	319	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,031.00000	1,075	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			333.00000	338	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			715.00000	756	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			617.00000	619	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			634.00000	671	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			736.00000	734	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			475.00000	506	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,077.00000	1,069	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			564.00000	599	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			866.00000	862	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			548.00000	582	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			900.00000	895	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			548.00000	582	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			900.00000	895	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			533.00000	566	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			935.00000	929	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			489.00000	521	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,041.00000	1,033	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			437.00000	466	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,189.00000	1,179	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			462.00000	493	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,114.00000	1,105	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			449.00000	479	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,151.00000	1,142	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			425.00000	454	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,227.00000	1,216	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			342.00000	366	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,544.00000	1,529	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			351.00000	376	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,503.00000	1,489	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			402.00000	430	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,304.00000	1,293	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			381.00000	407	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,383.00000	1,370	21.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.80	Call			361.00000	386	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,463.00000	1,449	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			324.00000	348	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,627.00000	1,610	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			308.00000	330	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,710.00000	1,693	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			293.00000	314	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,795.00000	1,777	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			240.00000	258	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,142.00000	2,121	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			533.00000	566	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			935.00000	929	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			503.00000	535	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,005.00000	998	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			598.00000	634	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			800.00000	797	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			402.00000	430	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,304.00000	1,293	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			517.00000	551	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			970.00000	963	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			413.00000	441	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,265.00000	1,254	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			391.00000	418	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,343.00000	1,331	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			371.00000	396	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,423.00000	1,409	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			300.00000	322	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,752.00000	1,735	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			615.00000	652	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			767.00000	765	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			581.00000	616	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			833.00000	829	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			517.00000	551	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			970.00000	963	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			413.00000	441	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,265.00000	1,254	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			333.00000	357	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,585.00000	1,570	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			391.00000	418	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,343.00000	1,331	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			316.00000	339	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,668.00000	1,652	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			598.00000	634	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			800.00000	797	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			449.00000	479	21.02	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	14.40	Put			1,151.00000	1,142	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			342.00000	366	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,544.00000	1,529	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			462.00000	493	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,114.00000	1,105	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,399.00000	5,439	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,919.00000	3,960	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			21.00000	23	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,453.00000	2,495	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			55.00000	57	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,158.00000	1,203	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			260.00000	266	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			216.00000	234	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,319.00000	2,296	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			98.00000	108	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,700.00000	3,671	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			46.00000	50	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,148.00000	5,113	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			25.00000	27	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,627.00000	6,589	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,848.00000	5,888	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,359.00000	4,399	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	11	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,891.00000	2,933	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			43.00000	46	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,503.00000	1,546	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			155.00000	159	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			271.00000	291	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,923.00000	1,904	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			123.00000	135	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,275.00000	3,247	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			57.00000	64	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,710.00000	4,676	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			28.00000	31	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,180.00000	6,143	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,098.00000	6,137	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,605.00000	4,645	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	7	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,135.00000	3,176	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			37.00000	39	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,713.00000	1,754	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			115.00000	117	18.55	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 14/12/2009 Currency Future	16.60	Call			140.00000	153	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,042.00000	3,016	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			65.00000	72	27.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,467.00000	4,435	27.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			31.00000	34	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,933.00000	5,897	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			810.00000	852	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			512.00000	515	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,093.00000	1,138	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			295.00000	301	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,303.00000	1,349	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			205.00000	212	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,226.00000	1,273	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			228.00000	236	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,093.00000	1,138	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			295.00000	301	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,192.00000	1,236	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			244.00000	249	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,125.00000	1,170	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			277.00000	283	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,001.00000	1,045	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			353.00000	358	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			888.00000	931	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			440.00000	444	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			564.00000	599	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			866.00000	862	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			835.00000	878	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			488.00000	491	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			943.00000	987	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			395.00000	400	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			915.00000	959	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			417.00000	421	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			533.00000	566	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			935.00000	929	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			785.00000	827	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			538.00000	540	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			581.00000	616	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			833.00000	829	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			761.00000	803	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			564.00000	566	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,624.00000	3,665	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			26.00000	28	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,648.00000	2,689	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			50.00000	52	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			108.00000	119	26.03	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	17.10	Put		3,510.00000	3,482	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		39.00000	43	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,442.00000	5,406	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		20.00000	21	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,422.00000	7,384	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,506.00000	4,546	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		8.00000	9	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,526.00000	3,567	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		28.00000	30	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,550.00000	2,592	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		52.00000	54	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,628.00000	1,670	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		130.00000	132	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		103.00000	113	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		3,605.00000	3,576	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		38.00000	41	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		5,540.00000	5,504	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		19.00000	21	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		7,521.00000	7,484	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		3,379.00000	3,420	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		31.00000	33	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		2,405.00000	2,446	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		57.00000	59	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		96.00000	105	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		3,748.00000	3,718	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		35.00000	38	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		5,687.00000	5,651	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		19.00000	20	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		7,671.00000	7,633	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		4,408.00000	4,448	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		10.00000	10	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		3,428.00000	3,469	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		30.00000	32	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,544.00000	1,587	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		146.00000	150	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		278.00000	298	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		1,880.00000	1,861	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		36.00000	39	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		5,638.00000	5,602	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		19.00000	20	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		7,621.00000	7,583	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,212.00000	4,252	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		14.00000	15	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,233.00000	3,274	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		35.00000	37	24.60	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 14/12/2009 Currency Future	11.50	Call		2,260.00000	2,301	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		62.00000	64	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,381.00000	1,426	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		183.00000	189	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		252.00000	271	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,054.00000	2,033	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		89.00000	98	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,891.00000	3,861	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		33.00000	36	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,835.00000	5,798	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		18.00000	19	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,820.00000	7,782	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		4,066.00000	4,106	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		18.00000	19	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,087.00000	3,128	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		39.00000	41	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,116.00000	2,156	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		68.00000	69	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,264.00000	1,311	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		216.00000	224	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		234.00000	252	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,187.00000	2,164	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		83.00000	91	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,035.00000	4,004	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		30.00000	33	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		5,983.00000	5,946	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		17.00000	19	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		7,969.00000	7,932	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		4,017.00000	4,058	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		19.00000	20	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		3,038.00000	3,079	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		40.00000	42	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,068.00000	2,108	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		70.00000	71	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		229.00000	246	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,231.00000	2,209	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		81.00000	89	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,083.00000	4,052	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		30.00000	32	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,032.00000	5,995	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		17.00000	19	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,019.00000	7,981	32.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.96990	13.92720		19.61	0.00	0	27.00
£ / R On 15/03/2010 Currency Future	13.95	Call		856.00000	904	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		879.00000	884	19.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.85	Call			896.00000	945	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			819.00000	825	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			939.00000	988	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			761.00000	768	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			1,029.00000	1,080	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			652.00000	660	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,006.00000	1,056	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			679.00000	686	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			1,078.00000	1,129	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			601.00000	609	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			1,155.00000	1,207	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			528.00000	537	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			960.00000	1,010	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			733.00000	740	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			876.00000	924	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			848.00000	854	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			819.00000	866	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			942.00000	946	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			917.00000	966	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			790.00000	796	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,053.00000	1,104	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			626.00000	635	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			983.00000	1,033	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			706.00000	713	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,449.00000	4,492	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			21.00000	22	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,478.00000	3,523	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			51.00000	53	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,520.00000	2,570	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			93.00000	100	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,669.00000	1,724	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			242.00000	254	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			674.00000	716	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,247.00000	1,246	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			449.00000	480	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,022.00000	2,010	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			305.00000	328	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,878.00000	2,859	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			211.00000	228	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,784.00000	3,759	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,352.00000	4,395	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			25.00000	25	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,381.00000	3,426	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			54.00000	56	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,427.00000	2,477	18.77	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	11.60	Put			100.00000	108	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,595.00000	1,650	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			268.00000	280	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			646.00000	686	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,319.00000	1,317	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			433.00000	463	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,105.00000	2,093	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			294.00000	316	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			2,966.00000	2,946	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			204.00000	221	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,877.00000	3,851	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,256.00000	4,299	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	29	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,284.00000	3,328	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			57.00000	58	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,334.00000	2,386	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			106.00000	116	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,523.00000	1,578	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			296.00000	309	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			619.00000	659	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,392.00000	1,389	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			417.00000	446	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,190.00000	2,176	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			283.00000	305	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,055.00000	3,035	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			197.00000	213	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,970.00000	3,944	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,160.00000	4,203	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			33.00000	33	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,187.00000	3,231	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			59.00000	61	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,241.00000	2,295	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			114.00000	125	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,453.00000	1,508	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			326.00000	339	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			594.00000	632	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,467.00000	1,462	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			402.00000	430	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,274.00000	2,260	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			272.00000	293	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,145.00000	3,124	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			191.00000	206	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,063.00000	4,036	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			4,016.00000	4,061	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			39.00000	41	24.13	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	10.95	Call			3,042.00000	3,086	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			65.00000	66	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,107.00000	2,159	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			130.00000	140	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,354.00000	1,407	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			377.00000	387	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			559.00000	595	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,581.00000	1,575	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			379.00000	407	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,402.00000	2,387	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			257.00000	278	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,280.00000	3,258	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			181.00000	196	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,204.00000	4,176	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,112.00000	4,156	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			35.00000	36	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,138.00000	3,183	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			61.00000	63	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,195.00000	2,249	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			118.00000	130	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,419.00000	1,474	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			341.00000	354	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			582.00000	620	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,505.00000	1,500	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			394.00000	422	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,317.00000	2,302	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			267.00000	288	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,190.00000	3,168	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			187.00000	203	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,110.00000	4,083	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,400.00000	4,444	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			23.00000	24	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,430.00000	3,474	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			52.00000	54	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,474.00000	2,523	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			96.00000	104	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,632.00000	1,687	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			255.00000	267	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			660.00000	701	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,283.00000	1,281	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			441.00000	471	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,064.00000	2,051	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			299.00000	322	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,922.00000	2,902	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			208.00000	225	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.55	Put		3,830.00000	3,805	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		4,208.00000	4,251	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		31.00000	31	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,235.00000	3,280	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		58.00000	60	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,287.00000	2,340	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		110.00000	120	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,488.00000	1,543	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		311.00000	323	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		607.00000	645	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,429.00000	1,425	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		409.00000	438	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,232.00000	2,218	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		277.00000	299	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,100.00000	3,079	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		194.00000	210	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,017.00000	3,990	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,304.00000	4,347	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		27.00000	27	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,332.00000	3,377	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		55.00000	57	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,380.00000	2,432	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		103.00000	112	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,559.00000	1,614	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		282.00000	294	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		633.00000	672	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,355.00000	1,353	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		425.00000	454	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,147.00000	2,134	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		288.00000	310	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,011.00000	2,990	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		201.00000	217	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		3,923.00000	3,897	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		4,065.00000	4,108	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		38.00000	38	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,090.00000	3,134	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		63.00000	64	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,149.00000	2,204	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		122.00000	134	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,385.00000	1,440	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		358.00000	370	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		570.00000	607	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,543.00000	1,537	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		387.00000	414	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,360.00000	2,345	23.13	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	16.90	Call			262.00000	283	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,235.00000	3,213	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			184.00000	200	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,157.00000	4,130	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			960.00000	1,010	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			733.00000	740	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,643.00000	4,686	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			16.00000	16	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,673.00000	3,718	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			46.00000	48	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,709.00000	2,756	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			82.00000	86	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,822.00000	1,877	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			195.00000	207	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			735.00000	778	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,107.00000	1,108	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			486.00000	518	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,858.00000	1,849	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			330.00000	355	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,703.00000	2,685	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			227.00000	245	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,599.00000	3,575	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			109.00000	121	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,482.00000	5,451	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			44.00000	48	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,417.00000	7,378	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,497.00000	4,540	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			20.00000	20	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,527.00000	3,572	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			50.00000	52	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,567.00000	2,616	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			90.00000	96	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,707.00000	1,762	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			230.00000	242	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			458.00000	489	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			1,981.00000	1,970	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			215.00000	232	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,738.00000	3,713	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			103.00000	115	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,626.00000	5,595	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			41.00000	44	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,564.00000	7,524	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			100.00000	111	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,723.00000	5,691	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			39.00000	42	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.55	Put			7,662.00000	7,622	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			98.00000	109	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,771.00000	5,739	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			38.00000	41	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,711.00000	7,671	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			93.00000	104	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			5,916.00000	5,884	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			35.00000	38	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,858.00000	7,818	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			90.00000	100	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,013.00000	5,980	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			34.00000	36	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			7,956.00000	7,916	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			89.00000	99	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,061.00000	6,029	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			33.00000	35	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,006.00000	7,965	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.19980		14.15400		19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,035.00000	1,092	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,031.00000	1,042	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,055.00000	1,112	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,001.00000	1,012	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,115.00000	1,173	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			911.00000	923	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,201.00000	1,260	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			797.00000	811	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,179.00000	1,238	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			825.00000	838	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			1,247.00000	1,307	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			743.00000	757	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			1,294.00000	1,355	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			690.00000	705	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,115.00000	1,173	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			911.00000	923	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			998.00000	1,054	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,094.00000	1,104	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,074.00000	1,132	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			970.00000	982	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,094.00000	1,152	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			940.00000	952	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,136.00000	1,194	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			882.00000	894	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,369.00000	1,430	18.56	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			615.00000	631	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,224.00000	1,283	19.02	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 14/06/2010 Currency Future	13.70	Put		770.00000	783	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		347.00000	374	24.40	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,693.00000	3,674	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,157.00000	1,216	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		853.00000	866	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,224.00000	1,283	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		770.00000	783	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,136.00000	1,194	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		882.00000	894	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,319.00000	1,379	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		665.00000	680	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,344.00000	1,405	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		640.00000	655	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,449.00000	1,510	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		545.00000	560	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,395.00000	1,456	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		591.00000	607	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		881.00000	933	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,327.00000	1,333	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		963.00000	1,018	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,159.00000	1,168	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,063.00000	2,124	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		259.00000	274	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,702.00000	1,765	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		398.00000	415	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		682.00000	726	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,878.00000	1,876	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		496.00000	531	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,692.00000	2,682	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		363.00000	391	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,559.00000	3,541	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		271.00000	295	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,467.00000	4,445	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,102.00000	2,162	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		248.00000	262	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,736.00000	1,799	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		382.00000	399	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,422.00000	1,483	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		568.00000	583	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		981.00000	1,036	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,127.00000	1,136	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		693.00000	738	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,839.00000	1,838	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		504.00000	540	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,650.00000	2,640	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.30	Call			368.00000	397	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,514.00000	3,497	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			276.00000	299	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,422.00000	4,399	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,560.00000	5,606	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			6.00000	6	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,105.00000	4,152	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			51.00000	52	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,683.00000	2,735	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			129.00000	135	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,536.00000	1,601	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			482.00000	501	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			538.00000	575	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,484.00000	2,475	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			337.00000	364	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,783.00000	3,764	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			218.00000	238	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,164.00000	5,138	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			144.00000	159	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,590.00000	6,559	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			6,006.00000	6,052	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			2.00000	3	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,533.00000	4,579	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			29.00000	29	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,085.00000	3,136	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			81.00000	86	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,841.00000	1,904	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			337.00000	354	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			619.00000	660	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,115.00000	2,110	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			385.00000	415	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,381.00000	3,365	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			248.00000	270	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,744.00000	4,720	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			165.00000	180	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,161.00000	6,130	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,255.00000	6,301	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			1.00000	2	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,775.00000	4,821	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			21.00000	21	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,327.00000	3,377	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			73.00000	78	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,025.00000	2,086	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			271.00000	286	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			671.00000	714	21.62	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 14/06/2010 Currency Future	15.40	Put			1,917.00000	1,914	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			416.00000	447	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,162.00000	3,147	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			267.00000	290	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,513.00000	4,490	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			176.00000	192	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,922.00000	5,892	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,678.00000	4,724	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			24.00000	24	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,717.00000	3,766	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			63.00000	66	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,770.00000	2,821	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			116.00000	122	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,951.00000	2,012	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			297.00000	312	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			913.00000	966	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,259.00000	1,266	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			649.00000	692	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			1,995.00000	1,992	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			472.00000	507	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,818.00000	2,807	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,814.00000	3,863	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			60.00000	63	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,859.00000	2,909	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			105.00000	109	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			946.00000	1,000	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,192.00000	1,200	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			488.00000	523	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,734.00000	2,723	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			357.00000	385	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,603.00000	3,585	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,823.00000	4,869	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			19.00000	19	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,863.00000	3,912	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			59.00000	62	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,904.00000	2,953	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			100.00000	104	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			342.00000	369	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,738.00000	3,719	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			836.00000	886	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,432.00000	1,436	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			599.00000	639	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,195.00000	2,189	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			436.00000	468	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,032.00000	3,019	23.50	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 14/06/2010 Currency Future	17.75	Call			323.00000	348	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,919.00000	3,899	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			767.00000	814	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,613.00000	1,615	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			555.00000	592	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,401.00000	2,392	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			403.00000	434	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,249.00000	3,234	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			301.00000	325	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,147.00000	4,125	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,437.00000	4,483	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			33.00000	34	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,473.00000	3,523	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			69.00000	73	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,553.00000	2,607	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			149.00000	157	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,771.00000	1,834	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			367.00000	384	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			705.00000	750	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,801.00000	1,800	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			513.00000	549	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,609.00000	2,599	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			374.00000	403	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,470.00000	3,453	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			280.00000	303	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,376.00000	4,354	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,294.00000	4,340	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			40.00000	41	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,426.00000	2,481	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			172.00000	182	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,668.00000	1,731	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			414.00000	431	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,247.00000	4,293	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			43.00000	43	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,279.00000	3,329	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			75.00000	79	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,384.00000	2,440	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			180.00000	190	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,634.00000	1,698	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			430.00000	448	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			660.00000	703	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			1,956.00000	1,953	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			480.00000	515	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,776.00000	2,765	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			352.00000	380	24.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.45	Put		3,648.00000	3,630	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		263.00000	286	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,559.00000	4,536	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,152.00000	4,199	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		48.00000	49	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,182.00000	3,232	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		78.00000	82	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,301.00000	2,359	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		197.00000	209	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,568.00000	1,633	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		464.00000	483	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		639.00000	681	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,035.00000	2,031	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		465.00000	499	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,861.00000	2,849	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		256.00000	278	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,652.00000	4,628	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		4,059.00000	4,105	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		55.00000	55	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,219.00000	2,279	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		215.00000	229	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,504.00000	1,569	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		500.00000	519	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		450.00000	483	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,946.00000	2,933	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		332.00000	358	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,828.00000	3,809	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,342.00000	4,388	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		38.00000	38	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,376.00000	3,426	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		72.00000	76	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,468.00000	2,523	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		164.00000	173	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,485.00000	4,531	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		31.00000	31	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,522.00000	3,571	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		68.00000	71	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,596.00000	2,649	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		142.00000	149	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,806.00000	1,868	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		352.00000	369	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		716.00000	762	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,762.00000	1,762	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		521.00000	558	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,567.00000	2,558	22.84	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 14/06/2010 Currency Future	17.20	Call			379.00000	409	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,425.00000	3,409	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			284.00000	308	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,330.00000	4,308	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,522.00000	3,571	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			68.00000	71	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,596.00000	2,649	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			142.00000	149	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,806.00000	1,868	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			352.00000	369	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			716.00000	762	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,762.00000	1,762	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,200.00000	4,246	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			46.00000	46	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,230.00000	3,281	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			76.00000	81	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,342.00000	2,399	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			188.00000	200	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,601.00000	1,665	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			447.00000	465	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			260.00000	282	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,606.00000	4,582	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,133.00000	3,184	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			79.00000	84	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,260.00000	2,318	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			206.00000	219	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			629.00000	670	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,075.00000	2,070	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			457.00000	491	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			2,903.00000	2,891	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			252.00000	274	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,698.00000	4,674	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,629.00000	4,675	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			25.00000	26	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,668.00000	3,717	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			64.00000	67	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,726.00000	2,778	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			122.00000	128	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,914.00000	1,976	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			310.00000	326	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			754.00000	801	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,650.00000	1,651	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			546.00000	583	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,442.00000	2,433	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			397.00000	427	23.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.05	Put		3,293.00000	3,278	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		296.00000	321	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,192.00000	4,171	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		193.00000	210	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,589.00000	5,561	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		111.00000	123	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,507.00000	7,473	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,570.00000	3,620	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		66.00000	70	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,639.00000	2,692	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		135.00000	142	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		188.00000	205	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,684.00000	5,655	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		108.00000	120	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,604.00000	7,570	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		183.00000	200	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,779.00000	5,750	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		105.00000	117	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,701.00000	7,667	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,389.00000	4,436	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		35.00000	36	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,424.00000	3,474	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		70.00000	74	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,510.00000	2,565	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		156.00000	165	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		590.00000	629	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,236.00000	2,230	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		318.00000	344	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		3,964.00000	3,944	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		180.00000	197	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		5,826.00000	5,797	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		104.00000	116	28.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		7,750.00000	7,716	28.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,279.00000	3,329	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		75.00000	79	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,384.00000	2,440	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		180.00000	190	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,634.00000	1,698	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		430.00000	448	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		563.00000	601	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,359.00000	2,351	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		305.00000	330	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,101.00000	4,080	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		173.00000	190	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		5,969.00000	5,940	26.90	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	21.95	Call			100.00000	111	28.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			7,896.00000	7,861	28.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			563.00000	601	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,359.00000	2,351	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			171.00000	187	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,017.00000	5,987	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			98.00000	110	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			7,944.00000	7,910	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			530.00000	566	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,526.00000	2,516	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			288.00000	312	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,284.00000	4,262	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			94.00000	106	28.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,090.00000	8,056	28.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.68970		11.59000		19.30	1,227,418.50	105	21,968.00
€ / R On 14/09/2009 Currency Future	11.60	Call			335.00000	415	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			345.00000	325	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			359.00000	440	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			319.00000	300	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			384.00000	466	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			294.00000	276	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			496.00000	581	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			206.00000	191	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			527.00000	613	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			187.00000	173	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			100.00000	141	21.49	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,010.00000	952	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			592.00000	680	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			152.00000	140	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			627.00000	715	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			137.00000	125	18.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			699.00000	788	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			109.00000	98	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			466.00000	551	18.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			226.00000	211	18.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			410.00000	493	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			270.00000	253	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			294.00000	369	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			404.00000	379	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			410.00000	493	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			270.00000	253	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			437.00000	521	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			247.00000	232	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			466.00000	551	18.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.35	Put		226.00000	211	18.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		314.00000	391	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		374.00000	352	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		258.00000	328	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		468.00000	439	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		242.00000	310	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		502.00000	470	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		276.00000	348	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		436.00000	408	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		226.00000	292	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		536.00000	502	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		198.00000	259	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		608.00000	569	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		211.00000	275	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		571.00000	535	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		185.00000	244	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		645.00000	604	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		173.00000	230	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		683.00000	640	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		115.00000	160	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		925.00000	870	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		132.00000	180	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		842.00000	791	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		141.00000	192	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		801.00000	752	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		107.00000	150	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		967.00000	910	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		87.00000	125	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,097.00000	1,035	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		82.00000	118	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,142.00000	1,078	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		67.00000	98	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,277.00000	1,209	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		51.00000	77	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,461.00000	1,388	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		39.00000	61	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,649.00000	1,571	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		42.00000	65	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,602.00000	1,525	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		42.00000	65	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,602.00000	1,525	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		27.00000	43	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,937.00000	1,854	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		25.00000	41	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,985.00000	1,901	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.45	Call			29.00000	46	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,889.00000	1,806	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			31.00000	49	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,841.00000	1,759	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			33.00000	51	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,793.00000	1,712	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			33.00000	51	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,793.00000	1,712	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			37.00000	58	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,697.00000	1,618	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			21.00000	35	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,131.00000	2,045	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			18.00000	29	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,278.00000	2,190	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			17.00000	28	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,327.00000	2,238	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			24.00000	39	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,034.00000	1,949	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			35.00000	54	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,745.00000	1,665	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			35.00000	54	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,745.00000	1,665	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			31.00000	49	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,841.00000	1,759	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			48.00000	73	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,508.00000	1,433	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			20.00000	33	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,180.00000	2,093	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			22.00000	37	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,082.00000	1,997	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			17.00000	28	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,327.00000	2,238	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			16.00000	26	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,376.00000	2,287	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			15.00000	25	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,425.00000	2,335	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			14.00000	23	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,524.00000	2,433	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			19.00000	31	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,229.00000	2,141	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			45.00000	69	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,555.00000	1,479	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			12.00000	20	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,622.00000	2,531	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			6.00000	11	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Put		3,266.00000	3,171	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		19.00000	31	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,229.00000	2,141	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		14.00000	23	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,524.00000	2,433	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		11.00000	18	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,721.00000	2,629	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		10.00000	17	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,820.00000	2,727	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		9.00000	15	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,919.00000	2,825	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		8.00000	14	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,018.00000	2,924	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		24.00000	39	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,034.00000	1,949	24.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		11.00000	18	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,721.00000	2,629	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		10.00000	17	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,820.00000	2,727	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		76.00000	111	22.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,186.00000	1,121	22.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		67.00000	98	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,277.00000	1,209	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		58.00000	87	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,368.00000	1,297	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		25.00000	41	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,985.00000	1,901	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		14.00000	24	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,474.00000	2,384	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		13.00000	21	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,573.00000	2,482	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		12.00000	19	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,672.00000	2,580	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		45.00000	69	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,555.00000	1,479	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		58.00000	87	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,368.00000	1,297	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		62.00000	93	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,322.00000	1,253	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		55.00000	82	22.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,415.00000	1,342	22.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		18.00000	29	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,278.00000	2,190	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		48.00000	73	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,508.00000	1,433	23.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Call			22.00000	37	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,082.00000	1,997	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			71.00000	104	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,231.00000	1,165	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			87.00000	125	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,097.00000	1,035	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			123.00000	170	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			883.00000	830	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			94.00000	133	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,054.00000	993	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			161.00000	216	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			721.00000	676	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			123.00000	170	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			883.00000	830	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			62.00000	93	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,322.00000	1,253	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			173.00000	230	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			683.00000	640	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			151.00000	204	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			761.00000	714	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			161.00000	216	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			721.00000	676	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			82.00000	118	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,142.00000	1,078	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,190.00000	5,290	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,690.00000	3,790	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,194.00000	2,295	23.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			4.00000	5	23.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			776.00000	866	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			86.00000	76	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			4.00000	7	29.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,814.00000	3,717	29.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,310.00000	5,210	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,810.00000	6,710	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,490.00000	5,590	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,990.00000	4,090	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,491.00000	2,592	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	2	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,027.00000	1,126	17.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Put			37.00000	37	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			5.00000	9	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,515.00000	3,419	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	0	26.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,011.00000	4,911	26.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,510.00000	6,410	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,640.00000	5,740	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,140.00000	4,240	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,641.00000	2,741	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,169.00000	1,269	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			29.00000	29	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			6.00000	10	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,366.00000	3,270	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,861.00000	4,761	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	22.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,360.00000	6,260	22.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			559.00000	646	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			169.00000	156	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			437.00000	521	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			247.00000	232	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			226.00000	292	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			536.00000	502	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			335.00000	415	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			345.00000	325	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			592.00000	680	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			152.00000	140	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			242.00000	310	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			502.00000	470	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			662.00000	751	18.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			122.00000	111	18.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			314.00000	391	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			374.00000	352	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			737.00000	826	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			97.00000	87	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			898.00000	989	17.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			58.00000	50	17.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			815.00000	906	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			75.00000	66	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			940.00000	1,032	17.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			50.00000	43	17.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.80	Call			856.00000	947	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			66.00000	58	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,590.00000	4,690	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,590.00000	3,690	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,591.00000	2,691	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	2	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,604.00000	1,705	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			14.00000	16	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			6.00000	10	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,416.00000	3,320	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,410.00000	5,310	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,410.00000	7,310	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,440.00000	4,540	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,440.00000	3,540	22.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,441.00000	2,542	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	3	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,458.00000	1,559	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			18.00000	19	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			5.00000	8	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,565.00000	3,469	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,560.00000	5,460	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,560.00000	7,460	27.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,340.00000	4,440	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,340.00000	3,440	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,342.00000	2,443	24.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			2.00000	3	24.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,361.00000	1,462	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			21.00000	22	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			5.00000	8	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,665.00000	3,568	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,660.00000	5,560	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,660.00000	7,560	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,290.00000	4,390	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,290.00000	3,390	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,292.00000	2,393	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	4	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,312.00000	1,413	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			22.00000	24	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			4.00000	7	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,714.00000	3,618	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,710.00000	5,610	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,710.00000	7,610	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			4,090.00000	4,190	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			3,090.00000	3,190	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			2,095.00000	2,196	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			5.00000	6	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			1,121.00000	1,221	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			31.00000	32	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			4.00000	6	29.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			3,914.00000	3,817	29.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	22.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			5,910.00000	5,810	22.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			7,910.00000	7,810	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			4,040.00000	4,140	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			3,040.00000	3,140	24.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	24.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			2,046.00000	2,147	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			6.00000	7	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			1,074.00000	1,174	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			34.00000	34	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			4.00000	6	29.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			3,964.00000	3,866	29.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			5,960.00000	5,860	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			7,960.00000	7,860	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,990.00000	3,090	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	24.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,997.00000	2,098	23.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			7.00000	8	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.60	Call		3.00000	6	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,013.00000	3,916	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	0	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,010.00000	5,910	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,010.00000	7,910	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.89230	11.78890		19.47	356,769.00	30	11,511.00
€ / R On 14/12/2009 Currency Future	11.80	Call		561.00000	638	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		573.00000	546	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		581.00000	660	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		542.00000	518	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		603.00000	683	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		514.00000	491	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		697.00000	782	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		409.00000	390	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		749.00000	836	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		361.00000	344	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		805.00000	893	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		316.00000	301	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		863.00000	954	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		274.00000	262	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		673.00000	756	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		434.00000	414	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		649.00000	731	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		460.00000	439	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		524.00000	596	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		635.00000	604	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		625.00000	707	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		487.00000	464	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		427.00000	492	20.32	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		838.00000	799	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		80.00000	118	25.82	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,892.00000	2,826	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		542.00000	617	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		603.00000	574	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		489.00000	559	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		700.00000	666	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		473.00000	541	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		734.00000	699	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		457.00000	524	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		768.00000	732	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		506.00000	577	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		667.00000	635	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		442.00000	508	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		803.00000	765	20.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.25	Call			413.00000	477	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			874.00000	834	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			339.00000	396	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,100.00000	1,054	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			362.00000	421	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,023.00000	979	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			374.00000	434	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			985.00000	942	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			318.00000	373	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,179.00000	1,130	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			308.00000	362	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,219.00000	1,170	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			299.00000	351	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,260.00000	1,209	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			290.00000	341	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,301.00000	1,249	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			256.00000	304	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,467.00000	1,412	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			228.00000	272	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,639.00000	1,580	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			203.00000	244	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,814.00000	1,752	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			215.00000	258	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,726.00000	1,665	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			209.00000	251	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,770.00000	1,709	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			209.00000	251	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,770.00000	1,709	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			177.00000	215	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,039.00000	1,973	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			173.00000	210	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,084.00000	2,017	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			182.00000	220	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,993.00000	1,928	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			187.00000	226	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,948.00000	1,884	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			192.00000	232	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,903.00000	1,840	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			187.00000	226	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,948.00000	1,884	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			198.00000	238	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,859.00000	1,796	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			155.00000	195	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,216.00000	2,153	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			221.00000	265	23.31	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 14/12/2009 Currency Future	13.25	Put		1,682.00000	1,622	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		64.00000	99	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,125.00000	3,057	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		168.00000	205	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,129.00000	2,062	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		142.00000	184	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,303.00000	2,242	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		131.00000	172	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,392.00000	2,329	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		120.00000	160	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,481.00000	2,418	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		110.00000	150	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,571.00000	2,507	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		215.00000	258	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,726.00000	1,665	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		203.00000	244	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,814.00000	1,752	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		161.00000	200	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,173.00000	2,107	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		148.00000	190	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,260.00000	2,198	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		136.00000	178	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,347.00000	2,285	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		249.00000	296	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,510.00000	1,453	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		234.00000	280	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,596.00000	1,537	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		177.00000	215	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,039.00000	1,973	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		234.00000	280	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,596.00000	1,537	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		155.00000	195	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,216.00000	2,153	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		241.00000	287	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,553.00000	1,495	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		161.00000	200	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,173.00000	2,107	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		148.00000	190	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,260.00000	2,198	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		125.00000	166	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,436.00000	2,374	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		131.00000	172	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,392.00000	2,329	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		264.00000	313	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,425.00000	1,370	22.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.90	Call			272.00000	322	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,383.00000	1,330	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			241.00000	287	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,553.00000	1,495	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			182.00000	220	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,993.00000	1,928	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			272.00000	322	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,383.00000	1,330	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			281.00000	331	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,342.00000	1,289	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			249.00000	296	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,510.00000	1,453	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			350.00000	408	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,061.00000	1,016	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			328.00000	384	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,140.00000	1,092	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			387.00000	448	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			948.00000	905	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			318.00000	373	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,179.00000	1,130	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			400.00000	462	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			911.00000	870	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			374.00000	434	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			985.00000	942	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			328.00000	384	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,140.00000	1,092	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,253.00000	1,359	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			114.00000	116	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			894.00000	985	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			255.00000	243	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			77.00000	114	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,938.00000	2,872	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,427.00000	1,530	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			88.00000	88	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,024.00000	1,119	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			186.00000	177	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			723.00000	809	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			384.00000	366	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			70.00000	106	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,031.00000	2,964	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,266.00000	2,370	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			27.00000	28	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			957.00000	1,051	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			219.00000	208	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			33.00000	62	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 14/12/2009 Currency Future	15.55	Put		3,794.00000	3,720	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		16.00000	25	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,277.00000	5,183	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		8.00000	11	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,769.00000	6,669	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,559.00000	2,664	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		20.00000	21	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,168.00000	1,276	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		129.00000	133	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		44.00000	76	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,505.00000	3,434	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		18.00000	30	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,979.00000	4,887	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		9.00000	13	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,471.00000	6,371	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		427.00000	492	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		838.00000	799	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,706.00000	2,811	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		17.00000	19	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,296.00000	1,401	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		107.00000	109	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		51.00000	84	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,362.00000	3,292	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		19.00000	32	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,830.00000	4,740	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		10.00000	14	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,321.00000	6,222	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,992.00000	4,097	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	4	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		3,001.00000	3,107	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		12.00000	14	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		2,025.00000	2,127	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		36.00000	35	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,131.00000	1,235	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		142.00000	142	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		67.00000	103	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,078.00000	3,011	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		27.00000	53	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,038.00000	3,960	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,091.00000	4,196	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		2.00000	3	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,100.00000	3,205	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	13	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,121.00000	2,224	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		32.00000	32	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	10.70	Call			1,210.00000	1,317	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			121.00000	125	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			74.00000	110	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,985.00000	2,918	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			29.00000	56	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,940.00000	3,864	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,141.00000	4,245	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			2.00000	3	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,149.00000	3,255	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			10.00000	12	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,169.00000	2,273	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			30.00000	30	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			30.00000	58	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,891.00000	3,816	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,892.00000	3,998	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			3.00000	5	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,902.00000	3,008	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			14.00000	16	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,930.00000	2,030	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			41.00000	38	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,059.00000	1,155	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			170.00000	162	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			61.00000	96	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,172.00000	3,104	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			26.00000	49	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,137.00000	4,057	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,793.00000	3,898	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	6	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,804.00000	2,910	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			15.00000	17	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,837.00000	1,937	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			48.00000	44	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			991.00000	1,084	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			202.00000	192	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			56.00000	90	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,267.00000	3,198	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			24.00000	46	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,235.00000	4,154	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,693.00000	3,799	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			4.00000	7	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,744.00000	1,844	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			55.00000	52	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			925.00000	1,017	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			236.00000	225	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			23.00000	44	27.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.10	Put		4,334.00000	4,251	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,743.00000	3,849	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		4.00000	6	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,755.00000	2,860	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		16.00000	18	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,790.00000	1,890	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		51.00000	48	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		53.00000	87	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,314.00000	3,245	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		24.00000	45	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,285.00000	4,203	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,942.00000	4,047	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		3.00000	5	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,952.00000	3,057	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		13.00000	15	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,978.00000	2,078	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		39.00000	36	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,095.00000	1,194	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		156.00000	152	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		26.00000	51	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,087.00000	4,009	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		4,041.00000	4,146	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	4	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		3,050.00000	3,156	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	14	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,072.00000	2,175	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		33.00000	33	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		27.00000	54	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		3,989.00000	3,912	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,191.00000	4,295	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	3	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,198.00000	3,304	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		9.00000	12	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,217.00000	2,321	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		29.00000	29	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		32.00000	60	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,843.00000	3,768	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,191.00000	4,295	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	3	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,290.00000	4,394	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		1.00000	2	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,297.00000	3,403	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		8.00000	10	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,315.00000	2,419	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		26.00000	27	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.50	Call			1,383.00000	1,487	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			94.00000	94	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			88.00000	126	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,799.00000	2,734	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			35.00000	64	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,746.00000	3,672	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,490.00000	4,594	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,495.00000	3,601	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	8	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,510.00000	2,615	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			21.00000	22	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,561.00000	1,663	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			72.00000	71	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			105.00000	145	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,616.00000	2,552	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			42.00000	73	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,553.00000	3,481	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,589.00000	4,693	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,594.00000	3,700	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			5.00000	8	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,608.00000	2,713	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			19.00000	20	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,652.00000	1,753	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			63.00000	61	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			115.00000	155	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,526.00000	2,463	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			46.00000	79	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,457.00000	3,386	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			15.00000	23	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,426.00000	5,331	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			5.00000	8	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,417.00000	7,316	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			15.00000	22	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,526.00000	5,429	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			5.00000	7	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,516.00000	7,415	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,390.00000	4,494	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			1.00000	2	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,396.00000	3,502	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			7.00000	9	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,412.00000	2,517	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			23.00000	24	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,471.00000	1,574	18.04	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	10.40	Put		82.00000	82	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		38.00000	69	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,649.00000	3,576	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		14.00000	21	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,625.00000	5,528	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	7	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,616.00000	7,515	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		14.00000	19	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,725.00000	5,627	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	7	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,716.00000	7,614	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		13.00000	18	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,874.00000	5,776	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		4.00000	6	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,865.00000	7,764	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		13.00000	17	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		5,974.00000	5,875	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		4.00000	6	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		7,965.00000	7,864	31.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.09530	11.98860		19.42	0.00	0	86.00
€ / R On 15/03/2010 Currency Future	12.00	Call		727.00000	805	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		738.00000	709	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		746.00000	825	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		707.00000	680	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		787.00000	869	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		649.00000	623	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		854.00000	938	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		566.00000	543	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		854.00000	938	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		566.00000	543	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		902.00000	987	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		513.00000	492	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		952.00000	1,039	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		464.00000	444	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		1,033.00000	1,122	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		394.00000	377	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		809.00000	891	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		621.00000	596	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		708.00000	784	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		770.00000	739	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		766.00000	847	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		678.00000	651	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		831.00000	914	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		593.00000	569	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		673.00000	746	19.54	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	12.15	Put		834.00000	801	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		656.00000	728	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		867.00000	833	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		690.00000	765	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		802.00000	769	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		640.00000	711	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		901.00000	866	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,752.00000	3,860	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		14.00000	15	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,771.00000	2,880	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		33.00000	34	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,826.00000	1,924	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		87.00000	79	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,090.00000	1,180	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		351.00000	335	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		398.00000	452	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,660.00000	1,607	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		258.00000	303	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,520.00000	2,458	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		163.00000	197	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,425.00000	3,352	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		102.00000	131	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,363.00000	4,286	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,801.00000	3,910	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		13.00000	14	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,820.00000	2,929	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		32.00000	33	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,869.00000	1,967	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		80.00000	72	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,119.00000	1,211	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		330.00000	315	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		407.00000	462	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,618.00000	1,566	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		264.00000	310	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,476.00000	2,415	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		167.00000	201	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,378.00000	3,306	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		105.00000	135	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,316.00000	4,239	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,900.00000	4,009	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		12.00000	13	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,918.00000	3,027	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		30.00000	31	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,956.00000	2,055	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		67.00000	59	16.24	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	11.10	Call			1,180.00000	1,273	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			291.00000	278	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			426.00000	482	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,537.00000	1,486	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			277.00000	324	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,389.00000	2,329	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			175.00000	210	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,286.00000	3,215	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			111.00000	142	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,223.00000	4,146	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,950.00000	4,057	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			11.00000	12	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,967.00000	3,075	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			29.00000	30	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,000.00000	2,103	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			61.00000	57	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,212.00000	1,307	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			273.00000	261	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			435.00000	492	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,497.00000	1,447	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			284.00000	330	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,346.00000	2,285	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			178.00000	214	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,240.00000	3,169	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			115.00000	144	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,176.00000	4,099	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,851.00000	3,959	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			12.00000	14	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,869.00000	2,978	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			31.00000	32	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,912.00000	2,011	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			73.00000	65	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,149.00000	1,242	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			311.00000	296	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			416.00000	471	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,578.00000	1,526	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			271.00000	317	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,432.00000	2,372	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			171.00000	206	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,332.00000	3,260	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			108.00000	138	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,269.00000	4,193	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			4,098.00000	4,204	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			9.00000	9	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			3,114.00000	3,222	20.99	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	8.90	Put		26.00000	26	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,138.00000	2,247	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		49.00000	52	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,313.00000	1,411	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		224.00000	216	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		466.00000	526	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,378.00000	1,330	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		304.00000	349	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,216.00000	2,154	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		191.00000	228	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,102.00000	3,033	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		124.00000	153	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,036.00000	3,957	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,196.00000	4,303	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		7.00000	8	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,212.00000	3,320	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		23.00000	24	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,235.00000	2,344	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		46.00000	49	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,385.00000	1,484	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		197.00000	188	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		489.00000	550	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,300.00000	1,255	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		316.00000	362	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,128.00000	2,067	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		200.00000	238	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,011.00000	2,943	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		129.00000	159	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,941.00000	3,863	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,147.00000	4,254	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	8	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,163.00000	3,271	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		25.00000	25	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,186.00000	2,296	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		48.00000	50	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,349.00000	1,447	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		210.00000	202	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		477.00000	538	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,339.00000	1,292	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		310.00000	356	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,172.00000	2,110	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		195.00000	233	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,057.00000	2,988	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		127.00000	156	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		3,988.00000	3,910	26.63	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 15/03/2010 Currency Future	8.00	Call			3,999.00000	4,106	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			10.00000	11	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			3,016.00000	3,124	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			28.00000	29	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			2,045.00000	2,151	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			56.00000	56	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,244.00000	1,341	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			255.00000	246	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			445.00000	503	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,457.00000	1,408	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			291.00000	336	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,303.00000	2,241	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			182.00000	219	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,194.00000	3,124	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			118.00000	147	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,130.00000	4,052	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			4,049.00000	4,155	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			10.00000	10	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			3,066.00000	3,173	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			27.00000	28	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,090.00000	2,199	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			51.00000	54	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,277.00000	1,376	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			238.00000	230	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			456.00000	514	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,417.00000	1,369	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			298.00000	343	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,260.00000	2,197	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			187.00000	224	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,148.00000	3,078	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			122.00000	150	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,083.00000	4,004	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,245.00000	4,352	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			7.00000	7	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,261.00000	3,369	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			22.00000	23	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,283.00000	2,392	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			45.00000	47	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,423.00000	1,521	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			184.00000	176	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			500.00000	562	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,262.00000	1,217	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			323.00000	369	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,084.00000	2,024	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			204.00000	243	25.09	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	14.75	Put		2,966.00000	2,898	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		132.00000	162	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		3,894.00000	3,816	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,295.00000	4,401	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		6.00000	6	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,310.00000	3,418	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		21.00000	22	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,332.00000	2,441	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		43.00000	46	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,461.00000	1,559	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		172.00000	164	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		513.00000	575	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,224.00000	1,180	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		329.00000	377	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,041.00000	1,981	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		209.00000	249	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		2,920.00000	2,853	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		135.00000	165	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,846.00000	3,770	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,492.00000	4,599	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		4.00000	4	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,506.00000	3,614	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		17.00000	19	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,527.00000	2,636	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		38.00000	40	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,618.00000	1,716	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		129.00000	121	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		565.00000	631	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,076.00000	1,036	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		358.00000	408	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,869.00000	1,812	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		229.00000	271	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,741.00000	2,676	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		147.00000	178	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,658.00000	3,583	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,641.00000	4,748	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,654.00000	3,762	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		15.00000	17	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,673.00000	2,782	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		35.00000	37	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,741.00000	1,839	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		102.00000	94	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		608.00000	678	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		970.00000	932	20.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.35	Call			381.00000	433	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,743.00000	1,688	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			246.00000	290	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,608.00000	2,545	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			156.00000	189	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,518.00000	3,444	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			51.00000	77	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,413.00000	5,331	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			19.00000	27	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,381.00000	7,282	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			47.00000	71	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,558.00000	5,476	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			18.00000	25	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,530.00000	7,430	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,393.00000	4,500	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			5.00000	5	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,408.00000	3,516	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			19.00000	21	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,429.00000	2,538	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			41.00000	43	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,538.00000	1,636	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			149.00000	141	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			343.00000	392	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			1,954.00000	1,896	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			141.00000	171	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,752.00000	3,676	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			44.00000	68	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,655.00000	5,573	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			18.00000	24	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,629.00000	7,528	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			41.00000	65	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,752.00000	5,669	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			17.00000	22	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,728.00000	7,627	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,147.00000	4,254	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	8	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			37.00000	60	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			5,899.00000	5,815	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			16.00000	21	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,877.00000	7,775	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			35.00000	57	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			5,996.00000	5,912	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			15.00000	20	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			7,977.00000	7,874	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
AL12 On 06/08/2009 Index Future			310.59500		311.13300		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.39500		244.36800		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			274.83800		275.05300		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			306.50200		306.78500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			285.82100		286.12400		0.00	0.00	0	644.00
ALBI On 05/11/2009 Index Future			290.95000		291.25700		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			296.46400		296.74800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.60400		123.57700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			125.84600		125.81900		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.22500		128.19700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			287.73800		288.03750		0.00	0.00	0	567.00
GOVI On 05/11/2009 jGovi			292.90000		293.20450		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			298.43550		298.74650		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			356.76000		357.69600		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			363.87000		364.86800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.87900		7.87600		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.02300		8.99600		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.65300		8.60200		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.89200		8.86600		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.14400		9.12500		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.13800		9.11300		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.21600		9.18300		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.53000		7.51700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.27200		7.27000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/02/2010 jFra			7.37700		7.38000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.65900		7.64100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.94000		7.94400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.21700		8.20300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.89900		7.89100		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.06600		8.05600		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.29700		8.28200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.78500		8.75800		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.90500		8.87600		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			9.04600		9.01500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.06600		9.03400		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.11600		9.08100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.17700		9.13800		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.59100		7.59600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.34100		7.35200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.53000		7.54100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.67100		7.67600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.62200		7.62600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.77600		7.78100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			275.24400		275.56500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			280.23800		280.56400		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			285.53300		285.86600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.33800		7.30500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,505.00000	2,471	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,750.00000	2,716	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,239.00000	1,238	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			18.00000	17	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.68700		8.65800		7.75	0.00	0	9,090.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,279.00000	3,111	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			183.00000	170	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.79200		8.76000		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			290.00000	260	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,945.00000	7,078	7.55	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 04/02/2010 Bond Future			8.87600		8.84300		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			833.00000	784	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,333.00000	6,445	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.91200		8.87600		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,286.00000	2,201	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			4,067.00000	4,150	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.20600		9.17600		16.57	0.00	0	12,409.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,319.00000	1,107	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,982.00000	3,050	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			17,473.00000	17,752	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.26000		9.22900		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,251.00000	3,075	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,392.00000	5,501	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,347.00000	2,200	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,898.00000	7,036	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			401.00000	357	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			15,398.00000	15,639	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			224.00000	196	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,050.00000	18,307	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.30800		9.27600		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,945.00000	1,841	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,908.00000	12,095	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.33600		9.30400		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,123.00000	4,960	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			7,912.00000	8,037	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.78400		8.75500		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,278.00000	2,143	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			222.00000	210	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.86900		8.83800		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			218.00000	196	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,804.00000	5,907	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.94700		8.91300		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			460.00000	430	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,111.00000	6,212	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.98500		8.94900		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,768.00000	1,702	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,445.00000	3,513	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.20300		9.18400		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,392.00000	1,267	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,034.00000	1,013	11.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/11/2009 Bond Future			9.28400	9.26400		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		140.00000	126	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		10,098.00000	10,190	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.36100	9.34000		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		982.00000	941	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,098.00000	7,165	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.40500	9.38200		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		2,742.00000	2,674	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		4,687.00000	4,735	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.23100	9.20200		12.71	0.00	0	910.00
R204 On 06/08/2009 Bond Future	9.25	Call		1,452.00000	1,287	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,170.00000	1,176	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.30400	9.27300		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		149.00000	131	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		11,128.00000	11,288	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.37000	9.33800		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,077.00000	1,018	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,783.00000	7,904	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.41100	9.37800		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		3,020.00000	2,922	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		5,136.00000	5,220	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.78700	8.75700		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		1,895.00000	1,781	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		187.00000	177	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		6,406.00000	6,511	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.88100	8.84900		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		179.00000	160	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,810.00000	4,898	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.97000	8.93600		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		369.00000	345	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		5,044.00000	5,127	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.02100	8.98400		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,734.00000	1,674	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		2,437.00000	2,487	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.32000	9.30000		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call		1,186.00000	1,055	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,486.00000	1,475	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.38700	9.36700		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		130.00000	116	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		12,076.00000	12,180	13.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future			9.45000	9.42900		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,065.00000	1,019	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,229.00000	8,305	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.49200	9.47000		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		3,528.00000	3,449	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		4,787.00000	4,833	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.38800	9.37400		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call		1,016.00000	905	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		1,778.00000	1,753	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.44300	9.42900		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		199.00000	182	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		11,188.00000	11,255	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.51500	9.50200		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,358.00000	1,317	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		7,581.00000	7,617	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.59900	9.58600		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		3,330.00000	3,275	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		5,312.00000	5,333	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.81000	8.78000		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call		1,587.00000	1,375	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		1,828.00000	1,857	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		110.00000	71	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		6,837.00000	7,039	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.84300	8.81200		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		8,009.00000	7,779	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		1,109.00000	1,125	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call		233.00000	204	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		14,635.00000	14,853	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		119.00000	102	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		17,237.00000	17,467	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.87100	8.83900		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		9,989.00000	9,764	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		1,650.00000	1,678	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		991.00000	927	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		12,995.00000	13,184	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.88200	8.85000		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		4,132.00000	3,993	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		6,987.00000	7,100	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			284.02600	284.32000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			289.17900	289.47800		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			294.64400	294.94900		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
ZAAD On 14/09/2009 Currency Future			6.48380	6.43180		16.46	64,838.00	10	179,036.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		172.00000	197	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		190.00000	163	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		199.00000	226	16.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		167.00000	142	16.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		172.00000	197	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		190.00000	163	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		199.00000	226	16.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		167.00000	142	16.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		260.00000	292	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		128.00000	108	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		260.00000	292	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		128.00000	108	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		228.00000	258	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		146.00000	124	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		152.00000	169	16.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		221.00000	185	16.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		135.00000	150	16.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		253.00000	216	16.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		120.00000	133	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		288.00000	249	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		135.00000	150	16.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		253.00000	216	16.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		120.00000	133	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		288.00000	249	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		106.00000	118	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		325.00000	284	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		106.00000	118	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		325.00000	284	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		293.00000	327	17.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		111.00000	93	17.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		328.00000	364	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		96.00000	80	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		84.00000	92	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		402.00000	358	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		94.00000	104	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		363.00000	320	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		94.00000	104	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		363.00000	320	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		74.00000	82	18.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		443.00000	398	18.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		74.00000	82	18.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		443.00000	398	18.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		59.00000	64	18.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.90	Put		527.00000	480	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		47.00000	51	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		615.00000	567	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		59.00000	64	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		527.00000	480	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		66.00000	72	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		484.00000	438	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		52.00000	57	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		571.00000	523	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		42.00000	45	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		660.00000	611	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		52.00000	57	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		571.00000	523	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		42.00000	45	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		660.00000	611	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		33.00000	36	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		752.00000	702	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		37.00000	40	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		706.00000	656	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		37.00000	40	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		706.00000	656	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		30.00000	32	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		798.00000	748	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		24.00000	26	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		892.00000	842	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		33.00000	36	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		752.00000	702	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		27.00000	29	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		845.00000	795	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		24.00000	26	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		892.00000	842	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		20.00000	21	21.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		988.00000	937	21.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		30.00000	32	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		798.00000	748	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		20.00000	21	21.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		988.00000	937	21.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		16.00000	17	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,084.00000	1,033	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		22.00000	23	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		940.00000	889	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		18.00000	19	22.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,036.00000	985	22.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		15.00000	15	22.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,133.00000	1,082	22.88	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 14/09/2009 Currency Future	6.20	Call		328.00000	364	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		96.00000	80	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,682.00000	5,734	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,182.00000	4,234	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,682.00000	2,734	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,186.00000	1,237	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		4.00000	4	24.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	5	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,823.00000	1,771	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	34.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,319.00000	3,267	34.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	41.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,819.00000	4,767	41.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	46.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,318.00000	6,266	46.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,882.00000	5,934	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,382.00000	4,434	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,882.00000	2,934	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,384.00000	1,436	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		3.00000	2	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		6.00000	6	25.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,625.00000	1,573	25.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	33.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,119.00000	3,067	33.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	40.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,619.00000	4,567	40.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	47.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,118.00000	6,066	47.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,932.00000	5,984	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,432.00000	4,484	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,932.00000	2,984	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,434.00000	1,486	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	2	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		7.00000	7	25.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,575.00000	1,523	25.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	33.37	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	9.50	Put		3,069.00000	3,017	33.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	40.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,569.00000	4,517	40.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	48.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,068.00000	6,016	48.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		443.00000	484	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		61.00000	50	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		365.00000	403	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		83.00000	69	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		659.00000	705	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		27.00000	22	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		570.00000	614	19.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		38.00000	31	19.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		484.00000	527	19.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		52.00000	43	19.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		403.00000	443	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		72.00000	59	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		614.00000	660	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		32.00000	26	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		526.00000	570	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		45.00000	36	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		403.00000	443	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		72.00000	59	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		526.00000	570	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		45.00000	36	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,132.00000	4,184	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,132.00000	3,184	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,132.00000	2,184	29.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	29.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,137.00000	1,188	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		5.00000	4	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		5.00000	5	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,873.00000	1,821	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	37.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,869.00000	3,817	37.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	47.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,868.00000	5,816	47.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	37.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,868.00000	7,816	37.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,082.00000	4,134	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,082.00000	3,134	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,082.00000	2,134	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,088.00000	1,139	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		6.00000	5	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		4.00000	4	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,922.00000	1,870	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	37.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,919.00000	3,867	37.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	47.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,918.00000	5,866	47.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	36.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,918.00000	7,866	36.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,032.00000	4,084	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,032.00000	3,084	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,032.00000	2,084	30.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	30.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,038.00000	1,089	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		7.00000	5	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		4.00000	4	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,972.00000	1,920	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	37.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,969.00000	3,917	37.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	47.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,968.00000	5,916	47.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	36.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,968.00000	7,916	36.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		3,982.00000	4,034	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		2,982.00000	3,034	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		1,982.00000	2,034	30.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		1.00000	0	30.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		989.00000	1,040	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		8.00000	6	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		4.00000	4	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		2,022.00000	1,970	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	37.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		4,019.00000	3,967	37.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	48.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		6,018.00000	5,966	48.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	36.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		8,018.00000	7,966	36.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	37.82	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	10.45	Put			4,019.00000	3,967	37.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	48.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			6,018.00000	5,966	48.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	36.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			8,018.00000	7,966	36.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.55320		6.50080		17.62	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			300.00000	325	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			300.00000	272	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			281.00000	301	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			330.00000	297	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			325.00000	351	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			274.00000	247	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			325.00000	351	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			274.00000	247	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			377.00000	406	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			226.00000	203	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			350.00000	378	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			249.00000	225	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			350.00000	378	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			249.00000	225	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			263.00000	281	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			362.00000	328	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			246.00000	263	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			395.00000	360	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			246.00000	263	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			395.00000	360	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			281.00000	301	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			330.00000	297	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			230.00000	246	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			429.00000	393	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			230.00000	246	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			429.00000	393	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			405.00000	436	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			205.00000	183	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			405.00000	436	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			205.00000	183	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			435.00000	467	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			184.00000	164	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			177.00000	189	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			577.00000	536	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			216.00000	230	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			465.00000	427	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			202.00000	215	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			501.00000	462	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			202.00000	215	18.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		501.00000	462	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		189.00000	202	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		538.00000	499	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		177.00000	189	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		577.00000	536	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		156.00000	166	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		655.00000	613	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		138.00000	147	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		737.00000	693	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		122.00000	130	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		821.00000	776	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		109.00000	115	20.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		908.00000	862	20.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		166.00000	177	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		616.00000	574	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		147.00000	156	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		696.00000	653	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		130.00000	138	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		779.00000	735	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		166.00000	177	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		616.00000	574	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		130.00000	138	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		779.00000	735	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		115.00000	122	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		864.00000	819	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		147.00000	156	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		696.00000	653	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,651.00000	5,703	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,151.00000	4,203	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,652.00000	2,704	30.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	30.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,167.00000	1,218	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		16.00000	15	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		39.00000	40	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,888.00000	1,837	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	8	28.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,357.00000	3,305	28.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,851.00000	4,799	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	35.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,350.00000	6,298	35.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,901.00000	5,953	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,401.00000	4,453	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,901.00000	2,954	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,412.00000	1,463	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		11.00000	10	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		48.00000	50	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,647.00000	1,597	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	10	28.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,109.00000	3,057	28.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	3	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,602.00000	4,549	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,100.00000	6,048	34.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,951.00000	6,003	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,451.00000	4,503	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,951.00000	3,004	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	1	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,461.00000	1,512	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		10.00000	9	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		50.00000	52	24.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,599.00000	1,549	24.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		10.00000	11	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,060.00000	3,008	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,552.00000	4,499	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,050.00000	5,998	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		532.00000	568	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		131.00000	115	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		466.00000	499	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		165.00000	146	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		679.00000	720	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		78.00000	67	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		603.00000	642	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		102.00000	89	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		498.00000	533	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		148.00000	130	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		466.00000	499	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		165.00000	146	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		567.00000	605	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		116.00000	101	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		377.00000	406	17.56	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	6.35	Put		226.00000	203	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		189.00000	202	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		538.00000	499	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		640.00000	681	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		90.00000	77	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,151.00000	3,203	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,154.00000	2,206	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		3.00000	3	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		4.00000	5	29.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,854.00000	3,801	29.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,850.00000	5,798	34.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,850.00000	7,797	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,051.00000	4,103	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,051.00000	3,103	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,054.00000	2,106	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		4.00000	3	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,070.00000	1,121	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		19.00000	18	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		36.00000	37	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,985.00000	1,934	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	4	29.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,953.00000	3,901	29.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	34.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,950.00000	5,898	34.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,950.00000	7,897	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,001.00000	4,053	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,001.00000	3,054	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		1.00000	0	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,005.00000	2,057	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		4.00000	4	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,022.00000	1,072	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		21.00000	19	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		35.00000	36	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		2,034.00000	1,983	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		4,003.00000	3,951	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		6,000.00000	5,948	34.39	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 14/12/2009 Currency Future	14.50	Call		0.00000	0	38.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		8,000.00000	7,947	38.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.62300	6.56720		17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		394.00000	420	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		376.00000	347	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		374.00000	397	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		407.00000	374	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		416.00000	443	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		349.00000	320	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		465.00000	494	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		297.00000	271	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		440.00000	468	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		323.00000	295	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		356.00000	377	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		439.00000	404	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		339.00000	359	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		471.00000	436	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		339.00000	359	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		471.00000	436	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		374.00000	397	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		407.00000	374	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		518.00000	550	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		250.00000	227	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		307.00000	325	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		540.00000	502	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		278.00000	295	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		611.00000	572	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		253.00000	268	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		686.00000	645	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		230.00000	243	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		763.00000	720	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		575.00000	610	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		208.00000	187	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		606.00000	642	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		188.00000	169	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		546.00000	579	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		229.00000	206	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		491.00000	522	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		273.00000	249	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		322.00000	342	18.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		505.00000	469	18.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		292.00000	309	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		575.00000	536	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		265.00000	281	19.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		648.00000	608	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.05	Call			670.00000	709	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			153.00000	136	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			704.00000	744	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			137.00000	121	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			637.00000	675	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			170.00000	152	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			575.00000	610	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			208.00000	187	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			518.00000	550	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			250.00000	227	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			307.00000	325	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			540.00000	502	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,167.00000	4,223	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,168.00000	3,224	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,174.00000	2,230	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			7.00000	7	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,199.00000	1,252	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			32.00000	29	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			84.00000	88	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,917.00000	1,865	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			16.00000	17	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,849.00000	3,794	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			4.00000	4	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,836.00000	5,781	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	2	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,834.00000	7,779	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,067.00000	4,123	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,069.00000	3,124	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,076.00000	2,131	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			8.00000	8	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,104.00000	1,157	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			37.00000	34	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			79.00000	82	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			2,012.00000	1,959	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			15.00000	16	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,948.00000	3,893	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	4	30.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,936.00000	5,881	30.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,934.00000	7,878	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,017.00000	4,073	33.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,019.00000	3,074	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		2.00000	1	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,026.00000	2,081	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		9.00000	8	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,057.00000	1,110	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		40.00000	37	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		77.00000	80	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,060.00000	2,007	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		15.00000	15	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,997.00000	3,942	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,986.00000	5,930	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,984.00000	7,928	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,967.00000	4,023	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,969.00000	3,025	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		2.00000	2	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,977.00000	2,032	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		10.00000	9	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,014.00000	1,063	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		47.00000	40	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		74.00000	78	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,106.00000	2,055	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		14.00000	15	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,047.00000	3,992	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	30.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,036.00000	5,980	30.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,034.00000	7,978	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,014.00000	1,063	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		47.00000	40	16.19	0.00	0	0.00

Total for Derivatives:							128,148,705.90	9,675	941,775.00
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Grand Total:							128,148,705.90	9,675	941,775.00
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