



Daily MTM Report

Daily summary for 14/07/2009

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	14.62900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.36500	7.34000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.70500	8.66000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.25000	9.19000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.78500	8.76000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.21500	9.18000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.24000	9.21000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.80500	8.76000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.33000	9.30000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.40700	9.37100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.85500	8.79500			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			8.36670		8.38190		22.02	28,187,412.30	3,369	250,207.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			304.00000	291	22.29	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			322.00000	324	22.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			462.00000	445	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			180.00000	178	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			351.00000	335	21.93	0.00	0	2,027.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			269.00000	268	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			377.00000	360	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			245.00000	244	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			526.00000	508	21.42	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			144.00000	141	21.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			559.00000	541	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			127.00000	125	21.34	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			631.00000	612	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			99.00000	96	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			404.00000	387	21.76	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			222.00000	220	21.76	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			594.00000	576	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			112.00000	110	21.25	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			493.00000	476	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			161.00000	159	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			432.00000	415	21.68	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			200.00000	198	21.68	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			327.00000	311	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			295.00000	294	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			829.00000	811	20.74	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			47.00000	45	20.74	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			148.00000	140	25.23	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			716.00000	723	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			284.00000	272	22.55	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			352.00000	355	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			266.00000	254	22.82	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			384.00000	387	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,148.00000	1,130	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			17.00000	14	21.01	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			191.00000	182	24.16	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			559.00000	565	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			284.00000	272	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			352.00000	355	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			233.00000	222	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			451.00000	455	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			218.00000	208	23.62	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			486.00000	491	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			179.00000	170	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			597.00000	604	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			204.00000	194	23.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			522.00000	528	23.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			249.00000	238	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			417.00000	421	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			157.00000	149	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			675.00000	683	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			130.00000	123	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			798.00000	807	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			108.00000	102	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			926.00000	936	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			95.00000	91	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,014.00000	1,024	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			85.00000	81	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,103.00000	1,114	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			90.00000	85	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,058.00000	1,069	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			64.00000	61	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,332.00000	1,344	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			27.00000	25	31.85	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,045.00000	2,058	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			54.00000	52	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,472.00000	1,485	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			41.00000	38	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,709.00000	1,721	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			51.00000	49	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,520.00000	1,532	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			60.00000	58	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,378.00000	1,391	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			57.00000	55	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,425.00000	1,438	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			49.00000	46	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,567.00000	1,579	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			49.00000	46	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,567.00000	1,579	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			32.00000	30	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,900.00000	1,913	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			30.00000	28	31.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,948.00000	1,961	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			28.00000	26	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,996.00000	2,010	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			28.00000	26	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,996.00000	2,010	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			24.00000	22	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,142.00000	2,155	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			19.00000	17	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,337.00000	2,351	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			14.00000	13	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,583.00000	2,597	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			1.00000	1	35.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,619.00000	4,634	35.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			16.00000	15	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,484.00000	2,498	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			17.00000	16	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,435.00000	2,449	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			18.00000	16	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,386.00000	2,400	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			25.00000	23	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,093.00000	2,107	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			34.00000	32	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,852.00000	1,865	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			21.00000	20	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,239.00000	2,253	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			20.00000	18	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,288.00000	2,302	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			38.00000	36	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,756.00000	1,769	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			46.00000	43	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,614.00000	1,627	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			36.00000	34	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,804.00000	1,817	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			22.00000	21	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,191.00000	2,204	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			21.00000	20	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,239.00000	2,253	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			16.00000	15	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,484.00000	2,498	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			22.00000	21	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,191.00000	2,204	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			30.00000	28	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,948.00000	1,961	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			34.00000	32	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,852.00000	1,865	31.19	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	10.00	Call		43.00000	41	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,661.00000	1,674	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		10.00000	9	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,928.00000	2,942	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		67.00000	64	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,286.00000	1,297	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		60.00000	58	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,378.00000	1,391	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		54.00000	52	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,472.00000	1,485	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		27.00000	25	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,045.00000	2,058	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		71.00000	68	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,239.00000	1,251	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		64.00000	61	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,332.00000	1,344	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		76.00000	72	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,194.00000	1,205	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		38.00000	36	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,756.00000	1,769	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		15.00000	14	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,533.00000	2,547	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		14.00000	13	33.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,632.00000	2,646	33.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		36.00000	34	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,804.00000	1,817	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		13.00000	12	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,681.00000	2,695	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		12.00000	11	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,780.00000	2,794	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		17.00000	16	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,435.00000	2,449	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		13.00000	12	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,681.00000	2,695	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		11.00000	10	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,879.00000	2,893	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		15.00000	14	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,533.00000	2,547	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		12.00000	11	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,730.00000	2,745	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		41.00000	38	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,709.00000	1,721	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		12.00000	11	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,730.00000	2,745	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		11.00000	10	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,829.00000	2,843	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		20.00000	18	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,288.00000	2,302	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		12.00000	11	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,780.00000	2,794	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		10.00000	9	34.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,978.00000	2,992	34.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		115.00000	109	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		883.00000	892	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		80.00000	76	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,148.00000	1,159	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		71.00000	68	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,239.00000	1,251	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		122.00000	116	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		840.00000	849	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		85.00000	81	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,103.00000	1,114	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		101.00000	96	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		970.00000	980	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		80.00000	76	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,148.00000	1,159	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		51.00000	49	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,520.00000	1,532	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		46.00000	43	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,614.00000	1,627	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		108.00000	102	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		926.00000	936	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		67.00000	64	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,286.00000	1,297	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		130.00000	123	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		798.00000	807	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		138.00000	131	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		757.00000	765	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		122.00000	116	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		840.00000	849	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,982.00000	4,967	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,482.00000	3,467	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,984.00000	1,969	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		2.00000	2	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		2.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,020.00000	4,035	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	37.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,518.00000	5,534	37.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,018.00000	7,033	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,182.00000	5,167	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,682.00000	3,667	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,183.00000	2,168	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	1	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			746.00000	728	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			65.00000	62	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			2.00000	2	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,820.00000	3,835	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,318.00000	5,334	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,818.00000	6,833	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,232.00000	5,217	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,732.00000	3,717	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,233.00000	2,218	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			787.00000	769	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			55.00000	53	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			3.00000	2	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,771.00000	3,786	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	37.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,268.00000	5,284	37.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,768.00000	6,783	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			168.00000	160	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			636.00000	643	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			90.00000	85	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,058.00000	1,069	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,489.00000	1,473	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			8.00000	6	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,005.00000	988	20.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			23.00000	21	20.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,687.00000	1,671	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			5.00000	4	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,197.00000	1,179	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			15.00000	12	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,736.00000	1,720	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			4.00000	4	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,245.00000	1,228	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 14/09/2009 Currency Future	7.15	Put		13.00000	11	21.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,786.00000	1,770	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		4.00000	3	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,294.00000	1,277	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		12.00000	10	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		7.00000	6	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,225.00000	3,239	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		1.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,219.00000	4,234	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		204.00000	194	23.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		522.00000	528	23.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		6.00000	5	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,324.00000	3,338	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		1.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,319.00000	4,334	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,637.00000	1,621	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		5.00000	5	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		707.00000	689	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		75.00000	72	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		5.00000	4	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,373.00000	3,388	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		1.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,369.00000	4,384	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,588.00000	1,572	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		6.00000	5	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		1,100.00000	1,082	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		18.00000	15	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		668.00000	650	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		86.00000	83	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		5.00000	4	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,423.00000	3,437	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		1.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,419.00000	4,434	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		6.00000	5	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,274.00000	3,289	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		1.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,269.00000	4,284	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,885.00000	1,869	26.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		3.00000	3	26.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,391.00000	1,375	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		9.00000	8	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		915.00000	898	20.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		34.00000	31	20.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		8.00000	7	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,126.00000	3,140	34.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.50	Call			1.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,119.00000	4,134	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,935.00000	1,919	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	2	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,440.00000	1,424	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			8.00000	7	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			960.00000	943	20.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			28.00000	26	20.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			8.00000	7	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,077.00000	3,091	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			2.00000	1	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,070.00000	4,085	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			2,084.00000	2,068	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			2.00000	2	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			3,920.00000	3,935	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			2,134.00000	2,118	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			2.00000	2	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			3,870.00000	3,885	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			2,034.00000	2,019	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,539.00000	1,522	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			7.00000	6	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			1,053.00000	1,034	20.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			21.00000	17	20.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			2.00000	2	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			3,970.00000	3,985	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,483.00000	2,467	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			4.00000	3	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,522.00000	3,537	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,533.00000	2,517	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			168.00000	160	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			636.00000	643	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			4.00000	4	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,472.00000	3,487	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,532.00000	4,517	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,532.00000	3,517	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	37.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,468.00000	5,484	37.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,432.00000	4,417	35.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		3,432.00000	3,417	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		2,433.00000	2,417	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		1.00000	1	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,440.00000	1,424	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		8.00000	7	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		559.00000	541	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		127.00000	125	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	38.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		5,568.00000	5,584	38.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		4,382.00000	4,367	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		3,382.00000	3,367	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		2,383.00000	2,368	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	38.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		5,618.00000	5,634	38.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		4,282.00000	4,267	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		3,282.00000	3,267	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		2,283.00000	2,268	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		1.00000	1	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		5,718.00000	5,734	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call		4,132.00000	4,117	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call		3,132.00000	3,117	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put		0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put		5,868.00000	5,883	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call		4,082.00000	4,067	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call		3,082.00000	3,067	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call		0.00000	0	38.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put		5,918.00000	5,933	38.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call		0.00000	3,967	35.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put		0.00000	0	35.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call		0.00000	2,967	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put		0.00000	0	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call		0.00000	8	34.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put		0.00000	3,041	34.98	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 14/09/2009 Currency Future	12.90	Call			0.00000	1	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			0.00000	4,534	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	39.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			0.00000	6,033	39.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.51120		8.52760		22.21	2,527,826.40	297	33,509.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			485.00000	474	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			508.00000	512	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			398.00000	388	23.28	29,100,000.00	75	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			670.00000	677	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			527.00000	515	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			450.00000	454	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			551.00000	538	22.00	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			423.00000	427	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			652.00000	638	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			325.00000	326	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			625.00000	611	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			348.00000	350	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			680.00000	665	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			302.00000	304	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			708.00000	693	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			281.00000	282	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			768.00000	752	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			241.00000	241	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			800.00000	783	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			222.00000	222	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			738.00000	722	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			260.00000	261	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			652.00000	638	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			325.00000	326	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			600.00000	586	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			372.00000	375	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			505.00000	493	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			477.00000	482	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			527.00000	515	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			450.00000	454	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			575.00000	561	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			397.00000	400	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			575.00000	561	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			397.00000	400	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			600.00000	586	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			372.00000	375	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			120.00000	118	29.48	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,142.00000	2,157	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			44.00000	43	33.95	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,817.00000	3,832	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 14/12/2009 Currency Future	13.00	Call			30.00000	29	35.19	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,502.00000	4,518	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			179.00000	175	27.21	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,551.00000	1,564	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			235.00000	229	25.78	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,208.00000	1,218	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			485.00000	474	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			508.00000	512	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			466.00000	455	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			539.00000	544	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			466.00000	455	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			539.00000	544	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			414.00000	404	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			636.00000	643	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			448.00000	437	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			570.00000	576	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,206.00000	1,188	20.29	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			78.00000	77	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			368.00000	359	23.64	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			740.00000	748	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			354.00000	345	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			776.00000	784	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			368.00000	359	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			740.00000	748	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			383.00000	373	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			705.00000	712	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			431.00000	420	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			603.00000	609	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			341.00000	332	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			813.00000	821	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			304.00000	296	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			926.00000	935	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			272.00000	265	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,044.00000	1,054	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			253.00000	246	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,125.00000	1,135	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			244.00000	238	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,166.00000	1,177	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			272.00000	265	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,044.00000	1,054	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			227.00000	222	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,249.00000	1,260	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			293.00000	286	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			965.00000	974	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			244.00000	238	25.60	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	9.45	Put		1,166.00000	1,177	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		191.00000	187	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,464.00000	1,476	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		153.00000	149	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,775.00000	1,788	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		168.00000	164	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,640.00000	1,653	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		185.00000	181	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,507.00000	1,519	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		185.00000	181	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,507.00000	1,519	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		162.00000	159	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,685.00000	1,698	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		135.00000	133	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,958.00000	1,971	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		128.00000	125	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,050.00000	2,064	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		124.00000	122	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,096.00000	2,110	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		116.00000	114	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,188.00000	2,203	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		102.00000	100	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,374.00000	2,389	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		87.00000	86	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,610.00000	2,624	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		90.00000	88	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,562.00000	2,577	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		96.00000	94	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,468.00000	2,483	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		139.00000	136	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,912.00000	1,925	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		131.00000	129	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,004.00000	2,018	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		112.00000	110	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,235.00000	2,249	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		105.00000	103	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,328.00000	2,342	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		102.00000	100	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,374.00000	2,389	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		148.00000	145	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,820.00000	1,834	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		157.00000	154	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,730.00000	1,743	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		120.00000	118	29.48	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,142.00000	2,157	29.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Call		109.00000	107	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,281.00000	2,295	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		157.00000	154	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,730.00000	1,743	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		82.00000	81	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,704.00000	2,719	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		85.00000	83	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,657.00000	2,672	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		75.00000	74	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,847.00000	2,863	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		80.00000	78	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,752.00000	2,767	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		44.00000	43	33.95	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,817.00000	3,832	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		63.00000	62	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,136.00000	3,151	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		67.00000	66	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,039.00000	3,055	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		51.00000	50	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,524.00000	3,539	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		42.00000	41	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,915.00000	3,930	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		34.00000	33	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,306.00000	4,322	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		27.00000	26	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,699.00000	4,715	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		54.00000	53	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,426.00000	3,442	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		36.00000	35	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,208.00000	4,224	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		28.00000	28	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,601.00000	4,616	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		316.00000	308	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		888.00000	897	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		205.00000	200	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,377.00000	1,389	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		49.00000	48	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,621.00000	3,637	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		25.00000	25	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,798.00000	4,813	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		219.00000	214	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,292.00000	1,303	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		148.00000	145	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,820.00000	1,834	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		71.00000	70	31.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,943.00000	2,958	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		38.00000	37	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,110.00000	4,126	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		398.00000	388	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		670.00000	677	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		57.00000	56	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,329.00000	3,345	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		21.00000	21	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,094.00000	5,110	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		40.00000	40	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,013.00000	4,028	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		28.00000	28	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,601.00000	4,616	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		20.00000	20	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,193.00000	5,209	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		431.00000	420	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		603.00000	609	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		60.00000	59	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,232.00000	3,248	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		32.00000	31	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,404.00000	4,420	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		23.00000	22	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,995.00000	5,011	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		46.00000	46	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,719.00000	3,734	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		34.00000	33	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,306.00000	4,322	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		24.00000	23	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,896.00000	4,912	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		262.00000	256	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,084.00000	1,094	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		173.00000	169	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,596.00000	1,608	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		58.00000	57	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,281.00000	3,296	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		43.00000	42	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,866.00000	3,881	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		31.00000	30	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,453.00000	4,469	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		22.00000	21	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,044.00000	5,060	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		57.00000	56	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,329.00000	3,345	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		738.00000	722	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		260.00000	261	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.25	Call			282.00000	275	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,004.00000	1,014	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			87.00000	86	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,610.00000	2,624	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			62.00000	61	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,184.00000	3,199	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			45.00000	45	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,768.00000	3,783	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			33.00000	32	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,355.00000	4,371	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			832.00000	815	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			204.00000	204	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			316.00000	308	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			888.00000	897	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			49.00000	48	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,621.00000	3,637	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			800.00000	783	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			222.00000	222	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			198.00000	193	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,420.00000	1,432	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			93.00000	91	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,515.00000	2,530	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			65.00000	64	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,087.00000	3,103	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			48.00000	47	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,670.00000	3,686	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			26.00000	25	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,748.00000	4,764	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			970.00000	952	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			142.00000	141	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			75.00000	74	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,847.00000	2,863	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,006.00000	988	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			129.00000	127	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			383.00000	373	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			705.00000	712	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			77.00000	76	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,800.00000	2,815	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			55.00000	54	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,378.00000	3,393	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,044.00000	1,026	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			116.00000	115	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			293.00000	286	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			965.00000	974	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			73.00000	72	31.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,895.00000	2,910	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		53.00000	52	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,475.00000	3,490	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		39.00000	38	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,061.00000	4,077	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		20.00000	19	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,242.00000	5,258	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		54.00000	53	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,426.00000	3,442	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		18.00000	18	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,391.00000	5,407	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		19.00000	19	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,292.00000	5,307	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		55.00000	54	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,378.00000	3,393	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		41.00000	41	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,964.00000	3,979	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		21.00000	20	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,143.00000	5,159	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		17.00000	17	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,490.00000	5,506	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		970.00000	952	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		142.00000	141	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		62.00000	61	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,184.00000	3,199	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		33.00000	32	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,355.00000	4,371	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		17.00000	16	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,539.00000	5,555	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		865.00000	848	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		187.00000	187	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		23.00000	23	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,946.00000	4,961	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		934.00000	916	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		156.00000	155	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		25.00000	24	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,847.00000	4,863	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,336.00000	1,318	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		59.00000	57	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		448.00000	437	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		570.00000	576	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		37.00000	36	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,159.00000	4,175	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		29.00000	28	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,551.00000	4,567	35.26	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	7.20	Call			1,381.00000	1,363	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			53.00000	52	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,082.00000	1,064	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			105.00000	103	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			354.00000	345	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			776.00000	784	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			99.00000	97	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,421.00000	2,436	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			65.00000	64	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,087.00000	3,103	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			25.00000	24	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,847.00000	4,863	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,292.00000	1,274	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			65.00000	63	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,656.00000	1,638	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			28.00000	27	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			970.00000	952	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			142.00000	141	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,703.00000	1,685	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			25.00000	24	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			153.00000	149	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,775.00000	1,788	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,609.00000	1,592	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			31.00000	30	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			934.00000	916	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			156.00000	155	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			143.00000	141	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,866.00000	1,879	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			43.00000	42	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,866.00000	3,881	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,609.00000	1,592	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			31.00000	30	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,750.00000	1,733	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			22.00000	22	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,978.00000	4,961	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,479.00000	3,463	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,990.00000	1,973	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	12	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			4.00000	4	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,026.00000	7,043	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,228.00000	5,211	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,729.00000	3,712	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	1	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,236.00000	2,219	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		8.00000	8	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		899.00000	882	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		171.00000	170	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		6.00000	5	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,778.00000	6,794	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,249.00000	1,231	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		71.00000	70	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		37.00000	36	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,159.00000	4,175	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,529.00000	3,512	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		1.00000	1	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,533.00000	2,516	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		6.00000	5	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,563.00000	1,545	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		35.00000	34	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,732.00000	2,715	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		4.00000	4	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		12.00000	12	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,085.00000	6,101	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		7.00000	6	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,629.00000	6,645	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,778.00000	3,762	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,782.00000	2,765	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		4.00000	4	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,797.00000	1,780	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		20.00000	19	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		6.00000	6	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,728.00000	6,744	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,679.00000	3,662	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		1.00000	1	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,682.00000	2,666	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		5.00000	4	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		5.00000	5	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,828.00000	6,844	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,629.00000	3,612	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,632.00000	2,616	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		5.00000	5	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		5.00000	5	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,877.00000	6,893	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,878.00000	3,862	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		1.00000	1	32.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,881.00000	2,865	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			3.00000	3	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,893.00000	1,876	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			16.00000	15	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,928.00000	3,912	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,931.00000	2,914	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	3	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,941.00000	1,924	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			14.00000	13	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			7.00000	7	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,579.00000	6,595	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			4,078.00000	4,062	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			3,080.00000	3,064	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	2	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			2,088.00000	2,071	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	10	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,163.00000	1,145	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			86.00000	84	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			173.00000	169	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,596.00000	1,608	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			8.00000	8	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,431.00000	6,447	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			4,178.00000	4,162	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			3,180.00000	3,163	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			2,186.00000	2,170	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			9.00000	8	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			9.00000	9	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,332.00000	6,348	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,228.00000	4,211	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			3,230.00000	3,213	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			10.00000	9	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,282.00000	6,298	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,278.00000	4,261	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,280.00000	3,263	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,285.00000	2,269	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	7	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			10.00000	10	37.02	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	14.75	Put		6,233.00000	6,249	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		4,128.00000	4,112	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		3,130.00000	3,114	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		2.00000	2	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		2,137.00000	2,120	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		9.00000	9	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		9.00000	8	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,381.00000	6,397	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		4,478.00000	4,461	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		2,484.00000	2,467	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		6.00000	6	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		1,517.00000	1,499	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		39.00000	38	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		13.00000	12	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,035.00000	6,051	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		4,578.00000	4,561	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		3,579.00000	3,562	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		2,583.00000	2,566	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		5.00000	5	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		69.00000	68	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		2,991.00000	3,006	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		14.00000	13	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		5,936.00000	5,952	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		18.00000	17	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		5,440.00000	5,456	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		2.00000	2	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		7,425.00000	7,441	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call		50.00000	49	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		3,572.00000	3,588	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	2	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,525.00000	7,541	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,378.00000	4,361	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,379.00000	3,363	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		2.00000	2	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,384.00000	2,368	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		7.00000	6	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,426.00000	1,408	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		48.00000	47	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		16.00000	16	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,638.00000	5,654	36.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.15	Call		2.00000	2	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,624.00000	7,641	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		15.00000	15	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		5,738.00000	5,754	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		2.00000	2	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		7,724.00000	7,740	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,328.00000	4,311	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,329.00000	3,313	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		2.00000	2	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,335.00000	2,318	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	7	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,381.00000	1,363	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		53.00000	52	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		16.00000	15	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,688.00000	5,704	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		2.00000	2	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,674.00000	7,690	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		14.00000	14	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		5,887.00000	5,903	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		1.00000	1	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		7,874.00000	7,890	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		1.00000	1	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		7,924.00000	7,940	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		0.00000	4,012	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	1	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		0.00000	3,014	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		0.00000	3	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		0.00000	2,021	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		0.00000	10	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		0.00000	1,103	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	92	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	13	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		0.00000	6,002	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	1	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		0.00000	7,990	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.65370	8.67270		22.18	0.00	0	81.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		0.00000	627	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		0.00000	623	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		656.00000	647	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		583.00000	594	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		678.00000	669	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		555.00000	565	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		771.00000	760	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		448.00000	456	21.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.40	Call			747.00000	736	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			474.00000	482	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			796.00000	785	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			424.00000	431	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			849.00000	836	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			376.00000	383	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			904.00000	891	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			332.00000	337	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			723.00000	713	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			500.00000	509	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			700.00000	690	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			527.00000	537	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			176.00000	175	28.66	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,553.00000	2,571	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			101.00000	101	31.26	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,728.00000	3,748	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			470.00000	464	23.60	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			947.00000	961	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			317.00000	315	25.57	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,495.00000	1,511	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			616.00000	608	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			643.00000	654	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			597.00000	590	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			675.00000	686	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			545.00000	538	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			773.00000	785	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			498.00000	492	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			876.00000	889	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			529.00000	523	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			806.00000	819	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			562.00000	555	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			739.00000	751	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			430.00000	426	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,058.00000	1,072	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			406.00000	402	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,134.00000	1,148	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			374.00000	370	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,251.00000	1,266	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			395.00000	391	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,172.00000	1,187	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			353.00000	350	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,331.00000	1,346	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			353.00000	350	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,331.00000	1,346	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			142.00000	142	29.60	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 15/03/2010 Currency Future	11.50	Put		2,969.00000	2,988	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		363.00000	360	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,291.00000	1,306	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		309.00000	307	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,536.00000	1,553	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		286.00000	284	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,663.00000	1,680	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		253.00000	251	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,880.00000	1,897	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		279.00000	277	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,706.00000	1,723	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		301.00000	299	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,579.00000	1,595	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		301.00000	299	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,579.00000	1,595	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		272.00000	270	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,749.00000	1,766	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		272.00000	270	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,749.00000	1,766	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		230.00000	229	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,057.00000	2,075	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		225.00000	224	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,102.00000	2,120	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		235.00000	234	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,013.00000	2,030	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		220.00000	219	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,147.00000	2,165	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		204.00000	203	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,281.00000	2,299	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		180.00000	179	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,507.00000	2,526	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		159.00000	159	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,737.00000	2,755	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		163.00000	163	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,691.00000	2,709	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		171.00000	171	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,599.00000	2,617	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		167.00000	167	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,645.00000	2,663	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		194.00000	193	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,371.00000	2,389	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		199.00000	198	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,326.00000	2,344	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		184.00000	184	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,462.00000	2,480	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Call			176.00000	175	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,553.00000	2,571	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			189.00000	188	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,416.00000	2,435	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			209.00000	208	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,237.00000	2,255	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			220.00000	219	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,147.00000	2,165	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			199.00000	198	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,326.00000	2,344	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			156.00000	155	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,783.00000	2,802	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			146.00000	146	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,913.00000	2,932	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			152.00000	152	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,829.00000	2,848	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			152.00000	152	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,829.00000	2,848	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			149.00000	148	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,876.00000	2,895	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			133.00000	133	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,110.00000	3,129	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			145.00000	145	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,923.00000	2,941	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			127.00000	127	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,204.00000	3,223	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			139.00000	139	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,016.00000	3,035	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			136.00000	136	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,063.00000	3,082	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			335.00000	332	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,412.00000	1,428	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			286.00000	284	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,663.00000	1,680	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			259.00000	257	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,836.00000	1,853	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			247.00000	245	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,924.00000	1,941	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			92.00000	92	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,969.00000	3,988	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			384.00000	380	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,211.00000	1,226	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			136.00000	136	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,063.00000	3,082	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			58.00000	58	33.61	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	13.70	Put			5,085.00000	5,104	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			418.00000	414	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,095.00000	1,110	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			194.00000	193	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,371.00000	2,389	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			61.00000	62	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,939.00000	4,958	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			443.00000	438	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,020.00000	1,034	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			64.00000	64	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,841.00000	4,860	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			456.00000	451	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			983.00000	997	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			171.00000	171	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,599.00000	2,617	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			65.00000	65	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,792.00000	4,812	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			484.00000	478	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			911.00000	924	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			68.00000	68	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,695.00000	4,714	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			122.00000	122	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,299.00000	3,318	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			53.00000	53	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,330.00000	5,349	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			344.00000	341	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,371.00000	1,387	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			130.00000	130	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,157.00000	3,176	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			124.00000	124	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,252.00000	3,271	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			54.00000	54	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,281.00000	5,300	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			122.00000	122	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,299.00000	3,318	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			117.00000	117	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,394.00000	3,413	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			112.00000	112	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,489.00000	3,508	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			49.00000	49	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,527.00000	5,546	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			326.00000	323	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,453.00000	1,469	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			156.00000	155	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,783.00000	2,802	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	11.80	Call		124.00000	124	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,252.00000	3,271	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		119.00000	119	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,346.00000	3,365	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		52.00000	52	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,379.00000	5,398	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		56.00000	56	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,183.00000	5,202	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		430.00000	426	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,058.00000	1,072	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		63.00000	63	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,890.00000	4,909	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		579.00000	572	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		707.00000	718	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		70.00000	71	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,598.00000	4,617	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		529.00000	523	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		806.00000	819	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		215.00000	214	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,192.00000	2,210	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		167.00000	167	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,645.00000	2,663	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		66.00000	67	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,744.00000	4,763	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		189.00000	188	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,416.00000	2,435	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		149.00000	148	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,876.00000	2,895	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		60.00000	60	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,987.00000	5,007	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		225.00000	224	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,102.00000	2,120	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		215.00000	214	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,192.00000	2,210	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		69.00000	69	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,646.00000	4,666	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		513.00000	507	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		841.00000	854	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		59.00000	59	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,036.00000	5,056	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		72.00000	72	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,549.00000	4,568	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		241.00000	239	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,968.00000	1,986	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		76.00000	77	32.53	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 15/03/2010 Currency Future	13.00	Put		4,404.00000	4,423	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		247.00000	245	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,924.00000	1,941	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		78.00000	78	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,355.00000	4,375	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		81.00000	82	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,259.00000	4,278	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		265.00000	264	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,793.00000	1,810	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		253.00000	251	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,880.00000	1,897	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		80.00000	80	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,307.00000	4,326	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		294.00000	291	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,621.00000	1,637	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		94.00000	94	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,921.00000	3,940	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		876.00000	863	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		353.00000	360	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		963.00000	949	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		290.00000	295	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		326.00000	323	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,453.00000	1,469	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		97.00000	98	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,825.00000	3,844	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		993.00000	979	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		271.00000	275	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		99.00000	99	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,777.00000	3,796	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		279.00000	277	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,706.00000	1,723	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		265.00000	264	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,793.00000	1,810	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		87.00000	87	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,114.00000	4,133	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		933.00000	920	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		311.00000	316	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		317.00000	315	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,495.00000	1,511	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		95.00000	96	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,873.00000	3,892	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,025.00000	1,010	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		252.00000	256	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		344.00000	341	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,371.00000	1,387	25.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,193.00000	1,176	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		170.00000	172	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		395.00000	391	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,172.00000	1,187	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		99.00000	99	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,777.00000	3,796	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,232.00000	1,214	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		159.00000	161	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,271.00000	1,253	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		148.00000	150	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		418.00000	414	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,095.00000	1,110	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		103.00000	103	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,680.00000	3,700	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,310.00000	1,293	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		137.00000	139	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		5,023.00000	5,004	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,527.00000	3,508	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		4.00000	4	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		2,054.00000	2,035	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		31.00000	31	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		89.00000	89	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,066.00000	4,085	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		28.00000	28	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,006.00000	7,025	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,273.00000	5,254	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,776.00000	3,757	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		3.00000	3	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,295.00000	2,276	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		22.00000	22	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		31.00000	31	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,758.00000	6,777	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,474.00000	1,456	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		101.00000	102	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		484.00000	478	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		911.00000	924	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		456.00000	451	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		983.00000	997	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		363.00000	360	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,291.00000	1,306	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		114.00000	114	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,442.00000	3,461	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,577.00000	3,558	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,588.00000	2,569	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		15.00000	15	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,645.00000	1,627	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		73.00000	73	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		110.00000	110	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,537.00000	3,556	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		73.00000	74	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,501.00000	4,520	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,726.00000	3,707	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,735.00000	2,716	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	12	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,778.00000	1,759	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		56.00000	56	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,784.00000	2,765	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		11.00000	11	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,823.00000	1,804	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		51.00000	51	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,826.00000	3,807	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,833.00000	2,814	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	10	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,869.00000	1,850	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		46.00000	46	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,057.00000	1,041	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		234.00000	238	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,626.00000	3,607	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,637.00000	2,618	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		14.00000	14	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,689.00000	1,671	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		67.00000	67	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,925.00000	3,906	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,932.00000	2,913	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	9	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,961.00000	1,942	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		38.00000	38	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,123.00000	1,107	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		201.00000	204	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,975.00000	3,956	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,981.00000	2,962	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	8	24.06	0.00	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	6.70	Call			2,007.00000	1,988	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			34.00000	34	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,158.00000	1,141	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			185.00000	188	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			105.00000	105	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,633.00000	3,652	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			4,124.00000	4,105	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			3,130.00000	3,111	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	7	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			2,150.00000	2,131	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			27.00000	27	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			75.00000	75	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,452.00000	4,471	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			4,174.00000	4,155	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			3,179.00000	3,160	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			7.00000	7	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			2,198.00000	2,179	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			26.00000	25	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,274.00000	4,255	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,279.00000	3,259	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	6	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,391.00000	1,373	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			118.00000	119	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			4,224.00000	4,205	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			3,229.00000	3,210	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			6.00000	6	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			2,247.00000	2,227	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	24	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,350.00000	1,333	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			128.00000	129	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			4,075.00000	4,056	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			3,080.00000	3,061	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	7	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			2,102.00000	2,083	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			29.00000	29	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,324.00000	4,305	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,328.00000	3,309	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	5	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,344.00000	2,325	21.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.35	Put		21.00000	21	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,432.00000	1,414	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		109.00000	110	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,473.00000	4,454	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,477.00000	3,458	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		5.00000	4	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,490.00000	2,471	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		17.00000	17	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,559.00000	1,540	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		86.00000	87	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,573.00000	4,554	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		90.00000	90	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,018.00000	4,037	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		50.00000	50	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,477.00000	5,497	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		24.00000	24	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,451.00000	7,470	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		48.00000	49	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,576.00000	5,595	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		23.00000	23	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,551.00000	7,570	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,373.00000	4,354	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,378.00000	3,359	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		5.00000	5	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,392.00000	2,373	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		20.00000	19	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		47.00000	47	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,674.00000	5,693	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		22.00000	23	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,650.00000	7,669	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		45.00000	45	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		5,773.00000	5,792	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		22.00000	22	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		7,749.00000	7,768	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		46.00000	46	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		5,723.00000	5,742	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		22.00000	22	36.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		7,699.00000	7,718	36.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		43.00000	43	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		5,920.00000	5,940	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		21.00000	21	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		7,898.00000	7,917	37.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.60	Call			42.00000	43	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			5,970.00000	5,989	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			20.00000	20	37.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			7,948.00000	7,967	37.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			0.00000	4,006	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			0.00000	2	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			0.00000	3,011	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			0.00000	8	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	42	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			0.00000	6,038	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	20	37.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			0.00000	8,016	37.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.79640		8.81730		22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			748.00000	743	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			731.00000	747	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			768.00000	762	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			701.00000	716	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			788.00000	782	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			671.00000	686	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			875.00000	867	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			558.00000	571	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			853.00000	845	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			585.00000	599	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			899.00000	890	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			531.00000	544	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			947.00000	938	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			480.00000	491	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			998.00000	988	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			431.00000	442	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			831.00000	824	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			613.00000	627	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			809.00000	803	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			642.00000	656	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			178.00000	179	29.30	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,511.00000	3,532	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			556.00000	554	23.65	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,139.00000	1,157	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			730.00000	725	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			762.00000	778	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			676.00000	672	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			859.00000	876	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			711.00000	707	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			794.00000	810	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			660.00000	656	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			893.00000	909	22.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.20	Call			613.00000	609	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			995.00000	1,013	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			628.00000	624	23.04	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			961.00000	978	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			644.00000	640	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			926.00000	943	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			694.00000	689	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			826.00000	843	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			530.00000	528	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,213.00000	1,232	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			495.00000	493	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,327.00000	1,346	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			518.00000	516	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,251.00000	1,270	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			472.00000	471	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,405.00000	1,424	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			506.00000	504	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,289.00000	1,308	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			195.00000	196	28.88	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,278.00000	3,300	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			483.00000	482	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,366.00000	1,385	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			423.00000	422	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,605.00000	1,625	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			396.00000	396	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,729.00000	1,749	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			357.00000	357	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,940.00000	1,961	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			388.00000	387	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,771.00000	1,791	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			414.00000	413	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,646.00000	1,666	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			556.00000	554	23.65	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,139.00000	1,157	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,138.00000	1,126	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			321.00000	329	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			462.00000	460	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,445.00000	1,464	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			442.00000	440	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,524.00000	1,544	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			405.00000	404	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,688.00000	1,708	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			372.00000	372	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,855.00000	1,875	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			163.00000	164	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,745.00000	3,767	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,109.00000	1,097	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		342.00000	350	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		452.00000	450	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,484.00000	1,504	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		432.00000	431	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,565.00000	1,585	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		380.00000	380	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,813.00000	1,833	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		365.00000	364	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,897.00000	1,918	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		160.00000	161	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,793.00000	3,815	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,025.00000	1,014	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		408.00000	418	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		442.00000	440	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,524.00000	1,544	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		372.00000	372	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,855.00000	1,875	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		343.00000	343	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,026.00000	2,047	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		152.00000	153	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,935.00000	3,957	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		414.00000	413	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,646.00000	1,666	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		365.00000	364	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,897.00000	1,918	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		350.00000	350	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,983.00000	2,004	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		337.00000	336	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,069.00000	2,090	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		324.00000	324	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,156.00000	2,177	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		144.00000	146	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,077.00000	4,099	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,052.00000	1,041	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		385.00000	395	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		452.00000	450	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,484.00000	1,504	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		155.00000	156	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,887.00000	3,909	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,300.00000	1,285	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		232.00000	239	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		543.00000	541	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,176.00000	1,194	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Call			432.00000	431	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,565.00000	1,585	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,337.00000	1,322	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			220.00000	226	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			462.00000	460	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,445.00000	1,464	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			175.00000	176	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,557.00000	3,579	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,375.00000	1,359	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			207.00000	213	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			570.00000	567	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,102.00000	1,120	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			543.00000	541	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,176.00000	1,194	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			172.00000	173	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,604.00000	3,626	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,413.00000	1,397	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			196.00000	201	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			584.00000	581	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,066.00000	1,084	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,068.00000	5,047	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,577.00000	3,556	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	9	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,129.00000	2,110	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			62.00000	63	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			252.00000	253	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,685.00000	2,707	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			88.00000	89	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,521.00000	5,543	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			57.00000	58	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,990.00000	7,011	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,317.00000	5,296	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,825.00000	3,804	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			7.00000	8	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,361.00000	2,341	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			44.00000	45	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			280.00000	281	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,463.00000	2,485	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			157.00000	158	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,840.00000	3,862	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			95.00000	96	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,278.00000	5,300	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			61.00000	62	33.92	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 14/06/2010 Currency Future	15.50	Put		6,744.00000	6,765	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,611.00000	1,594	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		144.00000	147	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		598.00000	595	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,031.00000	1,048	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		518.00000	516	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,251.00000	1,270	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		199.00000	200	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,232.00000	3,253	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,626.00000	3,605	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		9.00000	9	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,645.00000	2,625	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		28.00000	28	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,735.00000	1,717	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		118.00000	121	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		258.00000	258	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,640.00000	2,662	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		123.00000	124	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,506.00000	4,528	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,838.00000	2,817	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		20.00000	21	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,907.00000	1,888	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		89.00000	91	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		188.00000	189	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,371.00000	3,393	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		132.00000	133	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,315.00000	4,337	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		242.00000	243	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,775.00000	2,797	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		166.00000	167	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,698.00000	3,720	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		117.00000	118	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,650.00000	4,672	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,874.00000	3,854	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		2,886.00000	2,865	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	19	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,951.00000	1,931	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		83.00000	85	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,168.00000	1,155	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		301.00000	309	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		233.00000	233	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,865.00000	2,887	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		113.00000	114	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,746.00000	4,768	31.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,725.00000	3,705	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	8	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,741.00000	2,721	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			24.00000	24	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,820.00000	1,802	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			103.00000	105	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			1,080.00000	1,069	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			363.00000	372	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			330.00000	330	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,113.00000	2,134	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			219.00000	220	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,002.00000	3,024	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			108.00000	109	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			4,891.00000	4,913	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,676.00000	3,655	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			8.00000	9	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,693.00000	2,673	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			26.00000	26	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,778.00000	1,759	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			110.00000	113	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			215.00000	216	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,048.00000	3,069	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			149.00000	150	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			3,982.00000	4,004	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			106.00000	107	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			4,939.00000	4,961	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			318.00000	318	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,200.00000	2,221	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			211.00000	212	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,093.00000	3,115	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			147.00000	148	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,030.00000	4,052	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			105.00000	105	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			4,987.00000	5,009	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			228.00000	229	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			2,911.00000	2,932	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			112.00000	113	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			4,794.00000	4,816	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,924.00000	3,903	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			7.00000	7	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,935.00000	2,914	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			17.00000	17	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,995.00000	1,975	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			77.00000	79	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,199.00000	1,186	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.90	Put		282.00000	289	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		357.00000	357	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,940.00000	1,961	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		237.00000	238	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		2,820.00000	2,842	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		115.00000	116	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,698.00000	4,720	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,974.00000	3,953	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	7	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,983.00000	2,962	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		16.00000	16	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		2,039.00000	2,020	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		72.00000	73	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,231.00000	1,217	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		264.00000	271	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		4,023.00000	4,003	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	6	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		3,032.00000	3,011	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		15.00000	15	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		2,084.00000	2,064	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		66.00000	68	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,263.00000	1,249	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		246.00000	252	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		247.00000	248	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,730.00000	2,752	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		169.00000	170	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,651.00000	3,673	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		119.00000	120	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,602.00000	4,624	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		4,172.00000	4,151	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		3,180.00000	3,159	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		13.00000	13	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,221.00000	2,202	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		54.00000	55	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		263.00000	264	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,596.00000	2,617	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		126.00000	127	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,458.00000	4,480	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,221.00000	4,200	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,230.00000	3,209	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	13	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,268.00000	2,248	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		51.00000	51	20.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.10	Call			269.00000	269	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,551.00000	2,573	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			181.00000	182	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,464.00000	3,486	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			128.00000	129	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,410.00000	4,432	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,271.00000	4,250	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,279.00000	3,258	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			12.00000	12	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,314.00000	2,294	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			47.00000	48	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,452.00000	1,436	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			184.00000	189	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			275.00000	275	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,507.00000	2,529	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			185.00000	185	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,417.00000	3,439	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			130.00000	131	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,363.00000	4,385	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,320.00000	4,299	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,329.00000	3,308	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			11.00000	12	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,491.00000	1,474	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			173.00000	178	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			4,122.00000	4,101	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	5	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			3,131.00000	3,110	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			13.00000	14	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			2,175.00000	2,156	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			58.00000	59	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			82.00000	83	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			5,765.00000	5,787	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			224.00000	224	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			2,956.00000	2,978	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			81.00000	82	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			5,814.00000	5,835	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			80.00000	81	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			5,862.00000	5,884	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,519.00000	4,498	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,527.00000	3,506	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			10.00000	10	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,550.00000	2,530	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.30	Put		33.00000	33	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,652.00000	1,635	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		135.00000	138	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		972.00000	963	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		455.00000	466	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		142.00000	143	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,125.00000	4,147	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		87.00000	88	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,570.00000	5,591	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,569.00000	4,548	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		1.00000	1	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,598.00000	2,577	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		30.00000	31	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,694.00000	1,676	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		126.00000	129	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		50.00000	50	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,482.00000	7,504	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,469.00000	4,448	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		2.00000	2	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,477.00000	3,457	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		10.00000	10	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,502.00000	2,482	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		35.00000	36	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		86.00000	87	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		5,618.00000	5,640	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		48.00000	49	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		7,581.00000	7,603	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		4,370.00000	4,349	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		3,378.00000	3,357	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		11.00000	11	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		2,408.00000	2,388	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		41.00000	41	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,530.00000	1,514	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		163.00000	167	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		83.00000	84	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		5,716.00000	5,738	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		47.00000	48	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		7,680.00000	7,701	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		46.00000	46	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		7,779.00000	7,800	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		47.00000	47	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		7,729.00000	7,751	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		318.00000	318	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,200.00000	2,221	26.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.70	Call		147.00000	148	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,030.00000	4,052	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		78.00000	78	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		5,960.00000	5,982	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		44.00000	45	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		7,927.00000	7,948	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		78.00000	78	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		5,960.00000	5,982	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		4,073.00000	4,052	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	6	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		3,081.00000	3,061	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		14.00000	14	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		312.00000	312	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,244.00000	2,265	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		77.00000	77	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,009.00000	6,031	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		44.00000	44	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		7,976.00000	7,998	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		0.00000	306	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		0.00000	2,310	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		0.00000	76	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		0.00000	6,080	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		0.00000	44	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		0.00000	8,047	35.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.60820	13.50430		19.20	7,566,159.20	556	22,281.00
£ / R On 14/09/2009 Currency Future	13.50	Call		437.00000	481	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		433.00000	373	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		460.00000	506	19.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		406.00000	348	19.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		484.00000	532	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		380.00000	324	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		536.00000	588	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		331.00000	279	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		650.00000	710	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		245.00000	202	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		620.00000	678	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		265.00000	220	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		650.00000	710	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		245.00000	202	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		712.00000	777	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		208.00000	169	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		745.00000	812	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		191.00000	154	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		779.00000	848	18.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Put		175.00000	140	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		563.00000	617	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		308.00000	259	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		378.00000	413	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		524.00000	455	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		484.00000	532	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		380.00000	324	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		417.00000	457	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		462.00000	399	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		510.00000	560	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		355.00000	301	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		620.00000	678	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		265.00000	220	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		591.00000	647	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		286.00000	239	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		779.00000	848	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		175.00000	140	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		886.00000	961	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		132.00000	103	18.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		814.00000	885	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		159.00000	126	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		680.00000	743	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		226.00000	185	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		397.00000	433	19.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		493.00000	425	19.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		378.00000	413	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		524.00000	455	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		245.00000	266	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		840.00000	757	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		327.00000	357	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		623.00000	548	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		297.00000	323	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		693.00000	615	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		312.00000	340	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		657.00000	581	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		297.00000	323	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		693.00000	615	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		257.00000	279	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		803.00000	721	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		212.00000	229	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		958.00000	871	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		222.00000	241	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		918.00000	833	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		245.00000	266	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		840.00000	757	20.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.35	Call			193.00000	208	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,038.00000	950	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			175.00000	189	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,121.00000	1,031	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			167.00000	180	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,163.00000	1,072	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			202.00000	218	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			998.00000	910	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			121.00000	129	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,467.00000	1,371	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			97.00000	103	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,693.00000	1,594	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			64.00000	66	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,159.00000	2,058	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			78.00000	82	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,924.00000	1,824	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			85.00000	90	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,831.00000	1,731	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			93.00000	98	23.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,738.00000	1,640	23.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			121.00000	129	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,467.00000	1,371	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			152.00000	163	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,248.00000	1,155	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			133.00000	142	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,378.00000	1,284	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			97.00000	103	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,693.00000	1,594	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			106.00000	112	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,601.00000	1,504	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			116.00000	123	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,511.00000	1,415	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			101.00000	107	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,647.00000	1,549	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			111.00000	118	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,556.00000	1,459	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			127.00000	135	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,422.00000	1,327	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			116.00000	123	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,511.00000	1,415	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			81.00000	86	24.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,877.00000	1,778	24.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			89.00000	94	23.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,784.00000	1,686	23.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			139.00000	149	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.70	Put			1,334.00000	1,240	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			78.00000	82	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,924.00000	1,824	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			64.00000	66	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,159.00000	2,058	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			72.00000	75	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,018.00000	1,917	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			61.00000	64	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,207.00000	2,106	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			59.00000	61	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,255.00000	2,153	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			69.00000	72	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,065.00000	1,964	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			184.00000	198	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,079.00000	990	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			55.00000	57	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,350.00000	2,249	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			145.00000	156	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,291.00000	1,198	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			127.00000	135	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,422.00000	1,327	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			75.00000	79	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,971.00000	1,870	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			202.00000	218	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			998.00000	910	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			270.00000	293	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			765.00000	685	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			283.00000	308	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			729.00000	650	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			233.00000	253	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			879.00000	795	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			159.00000	171	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,205.00000	1,113	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			81.00000	86	24.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,877.00000	1,778	24.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			51.00000	53	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,447.00000	2,345	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			75.00000	79	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,971.00000	1,870	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			55.00000	57	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,350.00000	2,249	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			51.00000	53	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,447.00000	2,345	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			47.00000	49	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,543.00000	2,441	26.50	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	16.10	Call			44.00000	46	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,640.00000	2,538	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			101.00000	107	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,647.00000	1,549	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			66.00000	69	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,112.00000	2,011	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			57.00000	59	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,303.00000	2,201	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			66.00000	69	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,112.00000	2,011	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			53.00000	55	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,398.00000	2,297	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			49.00000	51	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,495.00000	2,393	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			46.00000	47	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,591.00000	2,489	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			184.00000	198	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,079.00000	990	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			39.00000	40	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,834.00000	2,732	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			233.00000	253	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			879.00000	795	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			145.00000	156	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,291.00000	1,198	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			93.00000	98	23.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,738.00000	1,640	23.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			152.00000	163	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,248.00000	1,155	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			343.00000	375	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			589.00000	516	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			312.00000	340	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			657.00000	581	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			257.00000	279	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			803.00000	721	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			159.00000	171	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,205.00000	1,113	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			327.00000	357	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			623.00000	548	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			360.00000	393	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			556.00000	485	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			193.00000	208	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,038.00000	950	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			397.00000	433	19.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			493.00000	425	19.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,404.00000	5,508	34.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,909.00000	4,012	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		4.00000	4	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,425.00000	2,526	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		21.00000	18	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		1,001.00000	1,081	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		96.00000	73	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		24.00000	25	30.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,619.00000	3,516	30.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		10.00000	11	34.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,106.00000	5,002	34.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		5.00000	5	37.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,601.00000	6,497	37.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,854.00000	5,958	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,356.00000	4,459	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		2.00000	1	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,867.00000	2,969	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		13.00000	11	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,410.00000	1,507	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		55.00000	48	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		31.00000	32	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,177.00000	3,074	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		13.00000	14	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,659.00000	4,555	33.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		6.00000	6	36.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,152.00000	6,048	36.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,104.00000	6,208	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,605.00000	4,709	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		1.00000	1	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,114.00000	3,217	30.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		10.00000	9	30.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,649.00000	1,748	22.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		45.00000	39	22.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		36.00000	37	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,932.00000	2,829	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		15.00000	16	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,411.00000	4,308	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		7.00000	7	36.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,903.00000	5,799	36.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		962.00000	1,040	17.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		107.00000	82	17.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,081.00000	1,175	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		77.00000	66	18.50	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	12.70	Call			923.00000	1,000	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			119.00000	92	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			849.00000	922	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			145.00000	114	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,128.00000	1,222	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			73.00000	63	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,041.00000	1,128	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			86.00000	70	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			814.00000	885	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			159.00000	126	18.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			510.00000	560	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			355.00000	301	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			923.00000	1,000	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			119.00000	92	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			591.00000	647	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			286.00000	239	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,610.00000	3,713	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			6.00000	5	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,621.00000	2,723	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			17.00000	15	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			27.00000	27	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,422.00000	3,319	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			9.00000	9	35.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,404.00000	5,301	35.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			3.00000	3	39.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,399.00000	7,295	39.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,505.00000	4,609	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,511.00000	3,614	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			7.00000	6	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,523.00000	2,624	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			19.00000	16	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,553.00000	1,651	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			48.00000	43	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			25.00000	26	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,521.00000	3,418	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			8.00000	9	35.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,504.00000	5,400	35.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			3.00000	3	39.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,499.00000	7,395	39.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,406.00000	4,509	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,412.00000	3,514	31.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			7.00000	6	31.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,457.00000	1,555	21.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.10	Put			53.00000	46	21.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			8.00000	8	35.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,604.00000	5,500	35.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			3.00000	3	39.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,599.00000	7,495	39.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,362.00000	3,465	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			8.00000	7	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,376.00000	2,477	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			22.00000	19	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			23.00000	24	30.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,669.00000	3,566	30.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			8.00000	8	35.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,654.00000	5,550	35.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			3.00000	3	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,649.00000	7,545	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,207.00000	4,310	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	2	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,213.00000	3,316	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			9.00000	8	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,230.00000	2,331	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			26.00000	22	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,268.00000	1,363	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			64.00000	55	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			21.00000	22	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			3,817.00000	3,714	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			7.00000	7	35.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			5,803.00000	5,699	35.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			3.00000	3	39.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			7,798.00000	7,695	39.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			4,107.00000	4,211	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	2	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			2,133.00000	2,233	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			29.00000	25	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			1,174.00000	1,269	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			70.00000	60	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			20.00000	21	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			3,916.00000	3,813	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			3.00000	3	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			7,898.00000	7,794	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			4,058.00000	4,161	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			3.00000	3	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			3,065.00000	3,167	30.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			10.00000	9	30.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			2,085.00000	2,185	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			31.00000	26	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.45	Call			20.00000	20	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			3,966.00000	3,862	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			7.00000	7	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			5,953.00000	5,849	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			3.00000	3	40.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			7,948.00000	7,844	40.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	4,111	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	3	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	3,118	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	9	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	2,136	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			0.00000	28	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	20	31.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			0.00000	3,912	31.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	7	36.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			0.00000	5,899	36.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	3	40.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			0.00000	7,894	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.84230		13.73720		19.39	13,842.30	1	13,793.00
£ / R On 14/12/2009 Currency Future	13.75	Call			690.00000	733	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			703.00000	640	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			711.00000	755	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			674.00000	613	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			733.00000	778	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			646.00000	586	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			803.00000	852	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			566.00000	509	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			904.00000	958	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			467.00000	416	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			852.00000	904	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			515.00000	461	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			878.00000	931	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			491.00000	439	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			959.00000	1,016	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			421.00000	373	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			987.00000	1,045	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			400.00000	353	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,016.00000	1,076	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			378.00000	333	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			733.00000	778	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			646.00000	586	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			652.00000	689	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			765.00000	697	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			652.00000	689	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			765.00000	697	19.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Call			711.00000	755	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			674.00000	613	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			756.00000	802	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			619.00000	560	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			756.00000	802	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			619.00000	560	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			827.00000	877	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			540.00000	485	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			779.00000	827	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			592.00000	534	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			690.00000	733	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			703.00000	640	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,016.00000	1,076	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			378.00000	333	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,106.00000	1,171	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			319.00000	278	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,075.00000	1,138	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			338.00000	296	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			756.00000	802	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			619.00000	560	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			671.00000	711	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			734.00000	668	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			506.00000	534	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,069.00000	992	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			599.00000	633	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			862.00000	790	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			582.00000	615	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			895.00000	823	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			582.00000	615	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			895.00000	823	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			566.00000	598	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			929.00000	856	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			521.00000	549	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,033.00000	957	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			466.00000	491	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,179.00000	1,099	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			493.00000	520	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,105.00000	1,027	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			479.00000	505	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,142.00000	1,063	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			454.00000	478	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,216.00000	1,136	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			366.00000	385	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,529.00000	1,443	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			376.00000	395	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 14/12/2009 Currency Future	14.85	Put		1,489.00000	1,403	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		430.00000	453	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,293.00000	1,210	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		407.00000	429	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,370.00000	1,286	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		386.00000	406	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,449.00000	1,364	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		348.00000	365	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,610.00000	1,523	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		330.00000	347	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,693.00000	1,604	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		314.00000	329	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,777.00000	1,687	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		258.00000	270	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,121.00000	2,027	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		566.00000	598	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		929.00000	856	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		535.00000	565	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		998.00000	923	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		634.00000	670	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		797.00000	728	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		430.00000	453	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,293.00000	1,210	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		551.00000	581	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		963.00000	889	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		441.00000	465	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,254.00000	1,173	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		418.00000	440	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,331.00000	1,248	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		396.00000	417	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,409.00000	1,325	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		322.00000	338	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,735.00000	1,645	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		652.00000	689	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		765.00000	697	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		616.00000	651	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		829.00000	759	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		551.00000	581	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		963.00000	889	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		441.00000	465	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,254.00000	1,173	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		357.00000	375	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,570.00000	1,483	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		418.00000	440	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,331.00000	1,248	21.18	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	15.05	Call			339.00000	356	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,652.00000	1,563	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			634.00000	670	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			797.00000	728	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			479.00000	505	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,142.00000	1,063	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			366.00000	385	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,529.00000	1,443	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			493.00000	520	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,105.00000	1,027	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,439.00000	5,543	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,960.00000	4,062	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			23.00000	20	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,495.00000	2,596	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			57.00000	54	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,203.00000	1,274	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			266.00000	232	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			234.00000	245	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,296.00000	2,203	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			108.00000	112	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,671.00000	3,570	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			50.00000	53	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,113.00000	5,010	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			27.00000	27	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,589.00000	6,485	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,888.00000	5,993	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,399.00000	4,502	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	9	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,933.00000	3,035	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			46.00000	43	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,546.00000	1,631	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			159.00000	139	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			291.00000	305	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,904.00000	1,813	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			135.00000	141	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,247.00000	3,148	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			64.00000	66	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,676.00000	4,574	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			31.00000	32	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,143.00000	6,039	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,137.00000	6,242	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,645.00000	4,748	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.10	Put		7.00000	6	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,176.00000	3,278	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		39.00000	36	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,754.00000	1,844	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		117.00000	101	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		153.00000	160	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,016.00000	2,918	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		72.00000	76	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,435.00000	4,333	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		34.00000	36	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,897.00000	5,793	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		852.00000	904	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		515.00000	461	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,138.00000	1,204	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		301.00000	261	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,349.00000	1,428	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		212.00000	186	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,273.00000	1,350	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		236.00000	208	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,138.00000	1,204	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		301.00000	261	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,236.00000	1,312	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		249.00000	220	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,170.00000	1,237	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		283.00000	245	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,045.00000	1,107	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		358.00000	314	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		931.00000	987	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		444.00000	394	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		599.00000	633	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		862.00000	790	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		878.00000	931	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		491.00000	439	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		987.00000	1,045	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		400.00000	353	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		959.00000	1,016	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		421.00000	373	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		566.00000	598	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		929.00000	856	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		827.00000	877	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		540.00000	485	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		616.00000	651	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		829.00000	759	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		803.00000	852	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		566.00000	509	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,665.00000	3,768	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			28.00000	26	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,689.00000	2,791	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			52.00000	49	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			119.00000	124	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,482.00000	3,382	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			43.00000	45	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,406.00000	5,303	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			21.00000	22	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,384.00000	7,280	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,546.00000	4,649	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			9.00000	7	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,567.00000	3,670	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			30.00000	28	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,592.00000	2,693	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			54.00000	51	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,670.00000	1,757	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			132.00000	115	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			113.00000	118	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,576.00000	3,476	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			41.00000	43	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,504.00000	5,401	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			21.00000	21	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,484.00000	7,379	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,420.00000	3,523	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			33.00000	30	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,446.00000	2,548	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			59.00000	55	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			105.00000	109	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,718.00000	3,617	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			38.00000	40	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,651.00000	5,548	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			20.00000	21	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,633.00000	7,528	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,448.00000	4,551	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			10.00000	9	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,469.00000	3,572	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			32.00000	29	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,587.00000	1,673	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			150.00000	130	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			298.00000	313	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,861.00000	1,771	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			39.00000	41	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,602.00000	5,499	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			20.00000	21	31.31	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	21.30	Put		7,583.00000	7,479	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,252.00000	4,355	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		15.00000	12	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,274.00000	3,376	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		37.00000	34	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		2,301.00000	2,402	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		64.00000	60	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,426.00000	1,508	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		189.00000	166	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		271.00000	283	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,033.00000	1,941	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		98.00000	102	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,861.00000	3,759	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		36.00000	37	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,798.00000	5,695	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		19.00000	20	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,782.00000	7,678	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		4,106.00000	4,208	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		19.00000	16	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,128.00000	3,230	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		41.00000	37	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,156.00000	2,257	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		69.00000	65	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,311.00000	1,389	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		224.00000	197	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		252.00000	263	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,164.00000	2,071	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		91.00000	95	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,004.00000	3,902	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		33.00000	35	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		5,946.00000	5,842	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		19.00000	19	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		7,932.00000	7,827	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		4,058.00000	4,159	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		20.00000	17	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		3,079.00000	3,181	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		42.00000	39	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,108.00000	2,209	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		71.00000	67	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		246.00000	257	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,209.00000	2,115	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		89.00000	93	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,052.00000	3,950	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		32.00000	34	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		5,995.00000	5,892	28.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call		19.00000	19	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		7,981.00000	7,877	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		0.00000	4,111	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		0.00000	19	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		0.00000	3,132	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		0.00000	40	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		0.00000	2,161	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		0.00000	68	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		0.00000	251	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		0.00000	2,159	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		0.00000	90	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		0.00000	3,998	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	33	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		0.00000	5,941	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	19	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		0.00000	7,926	32.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			14.07270	13.96990		19.41	0.00	0	27.00
£ / R On 15/03/2010 Currency Future	13.95	Call		904.00000	942	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		884.00000	819	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		945.00000	985	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		825.00000	762	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		988.00000	1,030	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		768.00000	707	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,080.00000	1,126	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		660.00000	604	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,056.00000	1,102	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		686.00000	629	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,129.00000	1,178	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		609.00000	555	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,207.00000	1,259	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		537.00000	486	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,010.00000	1,053	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		740.00000	681	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		924.00000	963	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		854.00000	790	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		866.00000	901	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		946.00000	878	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		966.00000	1,007	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		796.00000	735	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,104.00000	1,152	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		635.00000	579	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,033.00000	1,077	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		713.00000	654	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,492.00000	4,591	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		22.00000	19	23.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.50	Call			3,523.00000	3,623	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			53.00000	50	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,570.00000	2,664	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			100.00000	91	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,724.00000	1,798	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			254.00000	226	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			716.00000	743	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,246.00000	1,170	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			480.00000	497	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,010.00000	1,924	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			328.00000	339	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,859.00000	2,767	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			228.00000	235	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,759.00000	3,662	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,395.00000	4,494	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			25.00000	22	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,426.00000	3,525	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			56.00000	53	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,477.00000	2,571	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			108.00000	98	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,650.00000	1,723	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			280.00000	250	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			686.00000	713	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,317.00000	1,240	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			463.00000	478	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,093.00000	2,005	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			316.00000	327	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			2,946.00000	2,854	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			221.00000	227	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,851.00000	3,754	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,299.00000	4,398	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	25	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,328.00000	3,428	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			58.00000	55	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,386.00000	2,478	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			116.00000	106	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,578.00000	1,649	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			309.00000	276	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			659.00000	683	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,389.00000	1,311	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			446.00000	460	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,176.00000	2,088	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			305.00000	315	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,035.00000	2,942	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			213.00000	219	25.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.70	Put		3,944.00000	3,847	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,203.00000	4,302	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		33.00000	29	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,231.00000	3,331	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		61.00000	58	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,295.00000	2,386	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		125.00000	114	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,508.00000	1,577	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		339.00000	304	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		632.00000	656	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,462.00000	1,383	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		430.00000	444	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,260.00000	2,171	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		293.00000	303	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,124.00000	3,030	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		206.00000	212	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,036.00000	3,939	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		4,061.00000	4,158	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		41.00000	35	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		3,086.00000	3,185	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		66.00000	62	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,159.00000	2,250	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		140.00000	127	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,407.00000	1,472	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		387.00000	349	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		595.00000	617	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,575.00000	1,494	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		407.00000	420	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,387.00000	2,297	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		278.00000	286	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,258.00000	3,164	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		196.00000	202	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,176.00000	4,079	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,156.00000	4,254	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		36.00000	31	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,183.00000	3,282	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		63.00000	59	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,249.00000	2,341	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		130.00000	118	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,474.00000	1,541	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		354.00000	319	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		620.00000	642	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,500.00000	1,420	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		422.00000	435	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,302.00000	2,213	22.68	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	16.85	Call			288.00000	297	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,168.00000	3,075	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			203.00000	209	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,083.00000	3,986	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,444.00000	4,543	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			24.00000	20	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,474.00000	3,574	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			54.00000	51	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,523.00000	2,617	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			104.00000	95	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,687.00000	1,760	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			267.00000	238	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			701.00000	728	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,281.00000	1,205	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			471.00000	487	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,051.00000	1,964	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			322.00000	333	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,902.00000	2,810	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			225.00000	231	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,805.00000	3,708	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,251.00000	4,350	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	27	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,280.00000	3,379	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			60.00000	56	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,340.00000	2,432	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			120.00000	110	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,543.00000	1,613	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			323.00000	290	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			645.00000	669	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,425.00000	1,347	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			438.00000	452	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,218.00000	2,129	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			299.00000	309	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,079.00000	2,986	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			210.00000	216	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			3,990.00000	3,893	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,347.00000	4,446	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			27.00000	23	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,377.00000	3,477	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			57.00000	54	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,432.00000	2,525	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			112.00000	102	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,614.00000	1,685	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			294.00000	263	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			672.00000	698	20.50	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 15/03/2010 Currency Future	14.65	Put		1,353.00000	1,275	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		454.00000	469	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,134.00000	2,046	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		310.00000	321	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		2,990.00000	2,898	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		217.00000	223	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		3,897.00000	3,800	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		4,108.00000	4,206	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		38.00000	33	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,134.00000	3,233	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		64.00000	61	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,204.00000	2,295	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		134.00000	122	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,440.00000	1,507	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		370.00000	334	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		607.00000	629	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,537.00000	1,457	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		414.00000	428	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,345.00000	2,255	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		283.00000	292	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,213.00000	3,119	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		200.00000	205	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,130.00000	4,032	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,010.00000	1,053	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		740.00000	681	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,686.00000	4,786	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		16.00000	14	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,718.00000	3,818	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		48.00000	46	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,756.00000	2,851	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		86.00000	79	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,877.00000	1,955	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		207.00000	182	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		778.00000	809	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,108.00000	1,036	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		518.00000	536	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		1,849.00000	1,764	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		355.00000	367	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,685.00000	2,594	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		245.00000	252	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,575.00000	3,480	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		121.00000	124	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,451.00000	5,351	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		48.00000	51	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,378.00000	7,278	27.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.45	Call		4,540.00000	4,640	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		20.00000	17	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,572.00000	3,672	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		52.00000	49	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,616.00000	2,711	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		96.00000	88	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,762.00000	1,837	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		242.00000	214	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		489.00000	506	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		1,970.00000	1,883	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		232.00000	239	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		3,713.00000	3,617	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		115.00000	117	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		5,595.00000	5,495	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		44.00000	47	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,524.00000	7,424	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		111.00000	113	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		5,691.00000	5,591	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		42.00000	45	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		7,622.00000	7,522	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		109.00000	112	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		5,739.00000	5,639	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		41.00000	43	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		7,671.00000	7,571	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		104.00000	106	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		5,884.00000	5,783	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		38.00000	40	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		7,818.00000	7,717	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		100.00000	103	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		5,980.00000	5,880	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		36.00000	38	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		7,916.00000	7,815	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		99.00000	101	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,029.00000	5,928	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		35.00000	37	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		7,965.00000	7,864	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		0.00000	99	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		0.00000	5,976	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		0.00000	36	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		0.00000	7,913	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.30350	14.19980		19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		0.00000	1,107	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		0.00000	1,003	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,092.00000	1,127	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,042.00000	973	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.10	Call			1,112.00000	1,147	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,012.00000	944	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,173.00000	1,211	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			923.00000	857	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,260.00000	1,302	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			811.00000	748	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,238.00000	1,278	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			838.00000	775	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			1,307.00000	1,350	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			757.00000	697	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			1,355.00000	1,400	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			705.00000	647	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,173.00000	1,211	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			923.00000	857	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			1,054.00000	1,087	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,104.00000	1,034	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,132.00000	1,168	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			982.00000	914	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,152.00000	1,189	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			952.00000	886	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,194.00000	1,233	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			894.00000	829	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,430.00000	1,479	18.17	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			631.00000	575	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,283.00000	1,326	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			783.00000	722	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			374.00000	382	24.07	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,674.00000	3,579	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,216.00000	1,255	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			866.00000	802	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,283.00000	1,326	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			783.00000	722	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,194.00000	1,233	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			894.00000	829	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,379.00000	1,426	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			680.00000	622	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,405.00000	1,452	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			655.00000	599	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,510.00000	1,565	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			560.00000	511	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,456.00000	1,506	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			607.00000	552	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			933.00000	961	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,333.00000	1,257	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,018.00000	1,049	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 14/06/2010 Currency Future	14.35	Put		1,168.00000	1,096	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,124.00000	2,199	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		274.00000	245	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,765.00000	1,831	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		415.00000	377	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		726.00000	745	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,876.00000	1,792	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		531.00000	545	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,682.00000	2,592	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		391.00000	400	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,541.00000	3,446	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		295.00000	301	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,445.00000	4,347	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,162.00000	2,237	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		262.00000	234	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,799.00000	1,866	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		399.00000	362	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,483.00000	1,534	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		583.00000	530	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,036.00000	1,068	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,136.00000	1,064	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		738.00000	758	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,838.00000	1,754	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		540.00000	554	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,640.00000	2,551	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		397.00000	406	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,497.00000	3,402	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		299.00000	305	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,399.00000	4,302	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,606.00000	5,708	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		6.00000	5	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,152.00000	4,249	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		52.00000	45	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,735.00000	2,821	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		135.00000	118	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,601.00000	1,661	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		501.00000	458	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		575.00000	588	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,475.00000	2,385	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		364.00000	371	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,764.00000	3,668	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		238.00000	242	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,138.00000	5,039	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		159.00000	162	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,559.00000	6,458	27.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.15	Call			6,052.00000	6,156	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	2	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,579.00000	4,679	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			29.00000	25	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,136.00000	3,233	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			86.00000	80	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,904.00000	1,973	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			354.00000	320	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			660.00000	677	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,110.00000	2,023	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			415.00000	424	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,365.00000	3,271	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			270.00000	275	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,720.00000	4,622	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			180.00000	183	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,130.00000	6,029	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,301.00000	6,405	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	1	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,821.00000	4,921	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			21.00000	18	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,377.00000	3,476	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			78.00000	72	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,086.00000	2,160	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			286.00000	257	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			714.00000	733	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			1,914.00000	1,830	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			447.00000	458	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,147.00000	3,055	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			290.00000	296	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,490.00000	4,393	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			192.00000	195	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,892.00000	5,792	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,724.00000	4,824	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			24.00000	21	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,766.00000	3,866	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			66.00000	62	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,821.00000	2,909	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			122.00000	106	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			2,012.00000	2,084	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			312.00000	281	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			966.00000	995	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,266.00000	1,192	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			692.00000	710	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			1,992.00000	1,906	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			507.00000	520	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.50	Put		2,807.00000	2,716	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,863.00000	3,963	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		63.00000	60	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,909.00000	2,998	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		109.00000	95	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,000.00000	1,031	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,200.00000	1,127	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		523.00000	537	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,723.00000	2,633	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		385.00000	394	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,585.00000	3,490	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,869.00000	4,970	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		19.00000	17	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,912.00000	4,012	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		62.00000	59	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,953.00000	3,043	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		104.00000	89	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		369.00000	377	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,719.00000	3,623	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		886.00000	912	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,436.00000	1,359	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		639.00000	656	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,189.00000	2,102	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		468.00000	480	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,019.00000	2,927	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		348.00000	356	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		3,899.00000	3,802	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		814.00000	838	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,615.00000	1,534	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		592.00000	607	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,392.00000	2,303	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		434.00000	444	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,234.00000	3,141	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		325.00000	332	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,125.00000	4,028	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,483.00000	4,583	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		34.00000	29	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,523.00000	3,622	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		73.00000	68	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,607.00000	2,691	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		157.00000	138	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,834.00000	1,901	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		384.00000	347	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		750.00000	770	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,800.00000	1,717	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.25	Call			549.00000	563	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,599.00000	2,509	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			403.00000	412	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,453.00000	3,358	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			303.00000	310	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,354.00000	4,256	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,340.00000	4,439	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			41.00000	35	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,481.00000	2,564	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			182.00000	160	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,731.00000	1,796	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			431.00000	392	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,293.00000	4,391	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			43.00000	38	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,329.00000	3,427	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			79.00000	74	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,440.00000	2,522	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			190.00000	169	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,698.00000	1,762	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			448.00000	408	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			703.00000	721	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			1,953.00000	1,868	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			515.00000	528	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,765.00000	2,675	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			380.00000	388	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,630.00000	3,534	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			286.00000	292	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,536.00000	4,439	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,199.00000	4,296	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			49.00000	43	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,232.00000	3,330	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			82.00000	77	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,359.00000	2,439	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			209.00000	186	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,633.00000	1,694	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			483.00000	441	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			681.00000	699	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,031.00000	1,945	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			499.00000	511	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			2,849.00000	2,758	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			278.00000	284	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,628.00000	4,530	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			4,105.00000	4,202	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			55.00000	48	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,279.00000	2,357	17.84	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	12.15	Put			229.00000	204	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,569.00000	1,629	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			519.00000	475	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			483.00000	495	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			2,933.00000	2,842	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			358.00000	366	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,809.00000	3,713	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,388.00000	4,487	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			38.00000	33	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,426.00000	3,525	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			76.00000	71	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,523.00000	2,606	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			173.00000	153	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,531.00000	4,631	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			31.00000	27	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,571.00000	3,671	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			71.00000	67	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,649.00000	2,734	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			149.00000	131	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,868.00000	1,937	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			369.00000	333	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			762.00000	783	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,762.00000	1,680	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			558.00000	571	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,558.00000	2,467	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			409.00000	418	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,409.00000	3,314	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			308.00000	314	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,308.00000	4,210	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,571.00000	3,671	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			71.00000	67	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,649.00000	2,734	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			149.00000	131	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,868.00000	1,937	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			369.00000	333	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			762.00000	783	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,762.00000	1,680	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,246.00000	4,344	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			46.00000	40	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,281.00000	3,379	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			81.00000	75	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,399.00000	2,480	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			200.00000	177	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,665.00000	1,728	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			465.00000	424	17.96	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	18.50	Call			282.00000	288	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,582.00000	4,484	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,184.00000	3,282	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			84.00000	78	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,318.00000	2,398	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			219.00000	195	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			670.00000	687	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,070.00000	1,984	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			491.00000	503	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			2,891.00000	2,800	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			274.00000	280	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,674.00000	4,576	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,675.00000	4,776	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			26.00000	22	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,717.00000	3,817	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			67.00000	63	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,778.00000	2,865	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			128.00000	112	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,976.00000	2,047	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			326.00000	293	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			801.00000	824	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,651.00000	1,570	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			583.00000	597	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,433.00000	2,344	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			427.00000	437	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,278.00000	3,184	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			321.00000	327	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,171.00000	4,073	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			210.00000	214	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,561.00000	5,461	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			123.00000	125	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,473.00000	7,371	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,620.00000	3,719	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			70.00000	66	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,692.00000	2,778	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			142.00000	124	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			205.00000	208	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,655.00000	5,555	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			120.00000	122	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,570.00000	7,468	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			200.00000	203	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,750.00000	5,650	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			117.00000	118	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,667.00000	7,565	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,436.00000	4,535	21.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.80	Put		36.00000	31	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,474.00000	3,573	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		74.00000	70	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,565.00000	2,649	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		165.00000	145	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		629.00000	645	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,230.00000	2,142	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		344.00000	351	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		3,944.00000	3,847	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		197.00000	200	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		5,797.00000	5,697	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		116.00000	117	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		7,716.00000	7,613	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,329.00000	3,427	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		79.00000	74	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,440.00000	2,522	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		190.00000	169	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,698.00000	1,762	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		448.00000	408	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		601.00000	616	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,351.00000	2,262	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		330.00000	336	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,080.00000	3,983	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		190.00000	193	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		5,940.00000	5,839	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		111.00000	113	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		7,861.00000	7,759	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		601.00000	616	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,351.00000	2,262	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		187.00000	190	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		5,987.00000	5,887	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		110.00000	111	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		7,910.00000	7,808	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		566.00000	580	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,516.00000	2,426	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		312.00000	318	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,262.00000	4,165	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		106.00000	107	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,056.00000	7,953	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		0.00000	4,155	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		0.00000	51	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		0.00000	3,185	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		0.00000	81	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		0.00000	2,317	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		0.00000	214	17.84	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	13.20	Call		0.00000	1,597	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		0.00000	493	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		0.00000	181	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		0.00000	6,077	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		0.00000	106	28.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		0.00000	8,002	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.66940	11.68970		18.97	140,032.80	12	21,966.00
€ / R On 14/09/2009 Currency Future	11.70	Call		369.00000	352	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		379.00000	383	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		415.00000	397	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		325.00000	328	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		440.00000	422	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		300.00000	303	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		466.00000	448	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		276.00000	279	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		581.00000	563	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		191.00000	194	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		613.00000	595	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		173.00000	176	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		141.00000	132	21.35	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		952.00000	962	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		680.00000	662	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		140.00000	143	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		715.00000	697	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		125.00000	128	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		788.00000	771	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		98.00000	101	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		551.00000	533	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		211.00000	213	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		493.00000	475	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		253.00000	256	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		493.00000	475	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		253.00000	256	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		521.00000	503	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		232.00000	234	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		551.00000	533	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		211.00000	213	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		391.00000	373	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		352.00000	354	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		328.00000	312	19.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		439.00000	443	19.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		310.00000	294	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		470.00000	475	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		348.00000	332	19.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.75	Put		408.00000	412	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		292.00000	277	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		502.00000	507	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		259.00000	245	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		569.00000	576	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		275.00000	260	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		535.00000	541	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		244.00000	230	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		604.00000	611	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		230.00000	217	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		640.00000	647	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		160.00000	149	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		870.00000	880	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		180.00000	169	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		791.00000	800	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		192.00000	180	20.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		752.00000	761	20.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		150.00000	140	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		910.00000	921	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		125.00000	116	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,035.00000	1,047	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		118.00000	110	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,078.00000	1,090	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		98.00000	91	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,209.00000	1,222	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		77.00000	71	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,388.00000	1,402	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		61.00000	56	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,571.00000	1,587	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		65.00000	60	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,525.00000	1,540	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		65.00000	60	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,525.00000	1,540	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		43.00000	40	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,854.00000	1,870	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		41.00000	37	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,901.00000	1,918	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		46.00000	42	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,806.00000	1,823	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		49.00000	44	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,759.00000	1,775	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		51.00000	47	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,712.00000	1,728	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		51.00000	47	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,712.00000	1,728	23.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.25	Call		58.00000	53	23.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,618.00000	1,634	23.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		35.00000	32	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,045.00000	2,062	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		29.00000	27	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,190.00000	2,207	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		28.00000	25	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,238.00000	2,256	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		39.00000	35	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,949.00000	1,966	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		54.00000	50	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,665.00000	1,681	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		54.00000	50	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,665.00000	1,681	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		49.00000	44	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,759.00000	1,775	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		73.00000	67	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,433.00000	1,448	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		33.00000	30	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,093.00000	2,110	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		37.00000	33	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,997.00000	2,014	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		28.00000	25	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,238.00000	2,256	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		26.00000	24	25.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,287.00000	2,305	25.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		25.00000	23	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,335.00000	2,353	25.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		23.00000	20	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,433.00000	2,451	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		31.00000	28	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,141.00000	2,159	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		69.00000	63	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,479.00000	1,494	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		20.00000	18	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,531.00000	2,549	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		11.00000	10	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,171.00000	3,190	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		31.00000	28	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,141.00000	2,159	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		23.00000	20	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,433.00000	2,451	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		18.00000	17	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,629.00000	2,647	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		17.00000	15	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 14/09/2009 Currency Future	14.40	Put			2,727.00000	2,746	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			15.00000	14	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,825.00000	2,844	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			14.00000	12	27.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,924.00000	2,943	27.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			39.00000	35	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,949.00000	1,966	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			18.00000	17	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,629.00000	2,647	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			17.00000	15	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,727.00000	2,746	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			111.00000	103	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,121.00000	1,134	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			98.00000	91	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,209.00000	1,222	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			87.00000	81	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,297.00000	1,311	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			41.00000	37	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,901.00000	1,918	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			24.00000	22	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,384.00000	2,402	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			21.00000	19	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,482.00000	2,500	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			19.00000	18	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,580.00000	2,598	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			69.00000	63	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,479.00000	1,494	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			87.00000	81	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,297.00000	1,311	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			93.00000	86	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,253.00000	1,266	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			82.00000	76	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,342.00000	1,356	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			29.00000	27	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,190.00000	2,207	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			73.00000	67	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,433.00000	1,448	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			37.00000	33	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,997.00000	2,014	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			104.00000	97	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,165.00000	1,177	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			125.00000	116	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,035.00000	1,047	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			170.00000	159	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			830.00000	839	20.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.55	Call			133.00000	124	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			993.00000	1,005	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			216.00000	204	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			676.00000	684	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			170.00000	159	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			830.00000	839	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			93.00000	86	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,253.00000	1,266	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			230.00000	217	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			640.00000	647	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			204.00000	191	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			714.00000	722	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			216.00000	204	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			676.00000	684	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			118.00000	110	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,078.00000	1,090	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,290.00000	5,269	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,790.00000	3,769	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,295.00000	2,274	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			5.00000	4	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			866.00000	848	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			76.00000	79	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			7.00000	6	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,717.00000	3,737	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	1	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,210.00000	5,232	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,710.00000	6,731	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,590.00000	5,569	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,090.00000	4,069	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,592.00000	2,571	23.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	2	23.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,126.00000	1,105	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			37.00000	36	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			9.00000	8	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,419.00000	3,438	28.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	2	31.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,911.00000	4,932	31.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,410.00000	6,431	31.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,740.00000	5,719	20.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,240.00000	4,219	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,741.00000	2,720	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,269.00000	1,248	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		29.00000	28	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		10.00000	9	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,270.00000	3,290	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	2	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,761.00000	4,783	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,260.00000	6,281	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		646.00000	628	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		156.00000	159	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		521.00000	503	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		232.00000	234	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		292.00000	277	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		502.00000	507	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		415.00000	397	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		325.00000	328	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		680.00000	662	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		140.00000	143	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		310.00000	294	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		470.00000	475	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		751.00000	733	18.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		111.00000	114	18.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		391.00000	373	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		352.00000	354	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		826.00000	809	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		87.00000	90	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		989.00000	972	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		50.00000	52	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		906.00000	888	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		66.00000	69	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		1,032.00000	1,014	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		43.00000	45	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		947.00000	930	17.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		58.00000	60	17.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call		4,690.00000	4,669	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call		3,690.00000	3,669	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put		0.00000	0	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call		2,691.00000	2,671	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put		2.00000	1	23.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.00	Call			1,705.00000	1,684	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			16.00000	14	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			10.00000	9	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,320.00000	3,339	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	1	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,310.00000	5,332	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,310.00000	7,331	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,540.00000	4,519	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,540.00000	3,519	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,542.00000	2,521	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			3.00000	2	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,559.00000	1,537	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			19.00000	18	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			8.00000	8	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,469.00000	3,488	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	1	31.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,460.00000	5,481	31.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	29.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,460.00000	7,481	29.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,440.00000	4,419	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,440.00000	3,419	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,443.00000	2,422	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			3.00000	3	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,462.00000	1,440	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			22.00000	21	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			8.00000	7	28.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,568.00000	3,588	28.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	1	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,560.00000	5,581	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	29.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,560.00000	7,581	29.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,390.00000	4,369	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,390.00000	3,369	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	22.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,393.00000	2,373	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			4.00000	3	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,413.00000	1,392	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			24.00000	23	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			7.00000	7	29.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.30	Put		3,618.00000	3,637	29.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	1	31.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		5,610.00000	5,631	31.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,610.00000	7,631	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		4,190.00000	4,169	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		3,190.00000	3,170	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		2,196.00000	2,175	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		6.00000	6	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		1,221.00000	1,200	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		32.00000	31	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		6.00000	6	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		3,817.00000	3,836	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		0.00000	1	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		5,810.00000	5,831	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		7,810.00000	7,831	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		4,140.00000	4,119	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		3,140.00000	3,120	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	0	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		2,147.00000	2,126	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		7.00000	7	23.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		1,174.00000	1,152	18.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		34.00000	33	18.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		6.00000	5	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		3,866.00000	3,886	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	1	32.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		5,860.00000	5,881	32.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		7,860.00000	7,881	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		3,090.00000	3,070	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		0.00000	0	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		2,098.00000	2,077	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		8.00000	8	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		6.00000	5	29.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		3,916.00000	3,936	29.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	1	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		5,910.00000	5,931	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		7,910.00000	7,931	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		0.00000	3,969	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	20.92	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	8.70	Call		0.00000	2,970	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	0	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		0.00000	1,979	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		0.00000	9	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		0.00000	5	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		0.00000	4,035	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		0.00000	0	32.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		0.00000	6,031	32.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	28.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		0.00000	8,031	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.87050	11.89230		19.40	0.00	0	11,511.00
€ / R On 14/12/2009 Currency Future	11.90	Call		596.00000	585	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		604.00000	615	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		638.00000	625	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		546.00000	555	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		660.00000	647	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		518.00000	527	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		683.00000	670	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		491.00000	499	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		782.00000	767	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		390.00000	397	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		836.00000	821	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		344.00000	350	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		893.00000	877	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		301.00000	307	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		954.00000	937	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		262.00000	267	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		756.00000	742	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		414.00000	421	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		731.00000	717	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		439.00000	447	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		707.00000	693	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		464.00000	473	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		492.00000	483	20.42	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		799.00000	812	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		118.00000	116	25.94	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,826.00000	2,845	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		617.00000	604	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		574.00000	584	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		559.00000	549	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		666.00000	678	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		541.00000	531	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		699.00000	711	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		524.00000	515	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		732.00000	744	20.13	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 14/12/2009 Currency Future	11.95	Call			577.00000	566	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			635.00000	646	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			508.00000	498	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			765.00000	778	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			477.00000	468	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			834.00000	848	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			396.00000	389	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,054.00000	1,069	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			421.00000	413	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			979.00000	993	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			434.00000	426	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			942.00000	956	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			373.00000	366	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,130.00000	1,146	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			362.00000	356	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,170.00000	1,185	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			351.00000	345	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,209.00000	1,225	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			341.00000	336	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,249.00000	1,265	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			304.00000	299	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,412.00000	1,429	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			272.00000	268	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,580.00000	1,598	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			244.00000	241	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,752.00000	1,771	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			258.00000	254	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,665.00000	1,684	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			251.00000	247	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,709.00000	1,727	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			251.00000	247	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,709.00000	1,727	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			215.00000	212	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,973.00000	1,992	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			210.00000	207	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,017.00000	2,037	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			220.00000	218	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,928.00000	1,947	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			226.00000	223	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,884.00000	1,903	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			232.00000	229	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,840.00000	1,858	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			226.00000	223	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,884.00000	1,903	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			238.00000	235	24.04	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	13.45	Put		1,796.00000	1,814	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		195.00000	193	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,153.00000	2,172	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		265.00000	261	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,622.00000	1,640	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		99.00000	98	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,057.00000	3,077	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		205.00000	202	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,062.00000	2,082	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		184.00000	180	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,242.00000	2,260	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		172.00000	168	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,329.00000	2,348	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		160.00000	157	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,418.00000	2,437	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		150.00000	147	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,507.00000	2,526	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		258.00000	254	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,665.00000	1,684	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		244.00000	241	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,752.00000	1,771	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		200.00000	197	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,107.00000	2,127	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		190.00000	186	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,198.00000	2,216	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		178.00000	174	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,285.00000	2,304	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		296.00000	291	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,453.00000	1,471	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		280.00000	275	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,537.00000	1,555	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		215.00000	212	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,973.00000	1,992	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		280.00000	275	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,537.00000	1,555	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		195.00000	193	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,153.00000	2,172	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		287.00000	283	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,495.00000	1,513	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		200.00000	197	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,107.00000	2,127	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		190.00000	186	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,198.00000	2,216	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		166.00000	163	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,374.00000	2,392	25.44	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 14/12/2009 Currency Future	14.05	Call			172.00000	168	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,329.00000	2,348	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			313.00000	308	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,370.00000	1,387	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			322.00000	317	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,330.00000	1,346	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			287.00000	283	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,495.00000	1,513	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			220.00000	218	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,928.00000	1,947	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			322.00000	317	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,330.00000	1,346	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			331.00000	326	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,289.00000	1,305	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			296.00000	291	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,453.00000	1,471	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			408.00000	401	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,016.00000	1,031	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			384.00000	378	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,092.00000	1,107	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			448.00000	440	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			905.00000	919	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			373.00000	366	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,130.00000	1,146	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			462.00000	454	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			870.00000	883	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			434.00000	426	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			942.00000	956	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			384.00000	378	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,092.00000	1,107	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,359.00000	1,337	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			116.00000	116	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			985.00000	968	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			243.00000	248	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			114.00000	112	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,872.00000	2,891	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,530.00000	1,509	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			88.00000	88	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,119.00000	1,101	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			177.00000	180	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			809.00000	794	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			366.00000	373	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			106.00000	105	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,964.00000	2,984	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,370.00000	2,348	20.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.55	Put		28.00000	27	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,051.00000	1,033	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		208.00000	212	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		62.00000	61	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,720.00000	3,741	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		25.00000	24	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,183.00000	5,204	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		11.00000	11	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,669.00000	6,690	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,664.00000	2,641	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		21.00000	21	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,276.00000	1,254	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		133.00000	133	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		76.00000	75	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,434.00000	3,454	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		30.00000	29	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,887.00000	4,909	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		13.00000	12	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,371.00000	6,392	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		492.00000	483	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		799.00000	812	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,811.00000	2,789	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		19.00000	18	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,401.00000	1,379	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		109.00000	109	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		84.00000	83	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,292.00000	3,312	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		32.00000	32	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,740.00000	4,761	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		14.00000	14	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,222.00000	6,243	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		4,097.00000	4,075	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		4.00000	4	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		3,107.00000	3,084	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		14.00000	14	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		2,127.00000	2,104	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		35.00000	34	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,235.00000	1,213	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		142.00000	142	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		103.00000	101	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,011.00000	3,031	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		53.00000	52	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		3,960.00000	3,982	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,196.00000	4,174	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	26.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.70	Call		3,205.00000	3,183	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		13.00000	12	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,224.00000	2,202	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		32.00000	31	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,317.00000	1,295	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		125.00000	124	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		110.00000	108	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		2,918.00000	2,938	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		56.00000	56	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,864.00000	3,885	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,245.00000	4,223	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,255.00000	3,232	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		12.00000	12	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,273.00000	2,250	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		30.00000	30	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		58.00000	57	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,816.00000	3,837	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,998.00000	3,976	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		5.00000	5	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		3,008.00000	2,986	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		16.00000	15	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		2,030.00000	2,009	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		38.00000	39	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,155.00000	1,136	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		162.00000	166	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		96.00000	94	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,104.00000	3,124	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		49.00000	49	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,057.00000	4,078	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,898.00000	3,876	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		6.00000	6	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,910.00000	2,887	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		17.00000	16	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,937.00000	1,916	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		44.00000	45	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,084.00000	1,067	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		192.00000	196	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		90.00000	88	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,198.00000	3,218	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		46.00000	46	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,154.00000	4,175	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,799.00000	3,777	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		7.00000	6	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,844.00000	1,823	18.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.10	Put		52.00000	53	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,017.00000	1,000	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		225.00000	230	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		44.00000	43	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,251.00000	4,273	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,849.00000	3,827	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		6.00000	6	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,860.00000	2,838	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		18.00000	17	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,890.00000	1,869	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		48.00000	49	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		87.00000	85	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,245.00000	3,265	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		45.00000	44	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,203.00000	4,224	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		4,047.00000	4,025	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		5.00000	5	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		3,057.00000	3,035	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		15.00000	14	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		2,078.00000	2,056	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		36.00000	36	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,194.00000	1,172	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		152.00000	152	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		51.00000	50	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,009.00000	4,030	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		4,146.00000	4,124	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	4	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		3,156.00000	3,133	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		14.00000	13	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,175.00000	2,153	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		33.00000	32	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		54.00000	54	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		3,912.00000	3,933	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,295.00000	4,273	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,304.00000	3,282	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		12.00000	11	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,321.00000	2,299	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		29.00000	28	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		60.00000	59	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,768.00000	3,789	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,295.00000	4,273	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,394.00000	4,373	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	2	26.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.50	Call			3,403.00000	3,380	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			10.00000	10	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,419.00000	2,396	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			27.00000	26	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,487.00000	1,465	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			94.00000	95	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			126.00000	124	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,734.00000	2,753	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			64.00000	63	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,672.00000	3,693	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,594.00000	4,572	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,601.00000	3,578	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			8.00000	8	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,615.00000	2,592	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			22.00000	22	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,663.00000	1,642	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			71.00000	71	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			145.00000	142	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,552.00000	2,571	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			73.00000	72	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,481.00000	3,502	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,693.00000	4,671	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,700.00000	3,678	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			8.00000	7	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,713.00000	2,690	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			20.00000	20	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,753.00000	1,732	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			61.00000	61	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			155.00000	152	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,463.00000	2,481	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			79.00000	77	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,386.00000	3,407	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			23.00000	22	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,331.00000	5,352	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			8.00000	8	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,316.00000	7,337	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			22.00000	21	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,429.00000	5,451	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			7.00000	7	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,415.00000	7,437	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,494.00000	4,472	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	2	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,502.00000	3,479	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.40	Put		9.00000	9	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,517.00000	2,494	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	24	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,574.00000	1,553	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		82.00000	82	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		69.00000	68	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,576.00000	3,597	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		21.00000	20	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,528.00000	5,549	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		7.00000	7	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,515.00000	7,536	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		19.00000	19	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,627.00000	5,648	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		7.00000	6	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,614.00000	7,636	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		18.00000	17	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,776.00000	5,797	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		6.00000	6	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,764.00000	7,785	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		17.00000	16	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		5,875.00000	5,896	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		6.00000	6	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		7,864.00000	7,885	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	15	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		0.00000	6,045	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	5	31.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		0.00000	8,035	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.07060	12.09530		19.59	0.00	0	86.00
€ / R On 15/03/2010 Currency Future	12.10	Call		765.00000	761	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		769.00000	791	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		805.00000	800	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		709.00000	729	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		825.00000	821	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		680.00000	700	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		869.00000	863	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		623.00000	643	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		938.00000	931	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		543.00000	561	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		938.00000	931	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		543.00000	561	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		987.00000	980	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		492.00000	509	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		1,039.00000	1,031	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		444.00000	461	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		1,122.00000	1,113	18.18	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	11.35	Put			377.00000	392	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			891.00000	885	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			596.00000	615	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			784.00000	780	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			739.00000	759	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			847.00000	842	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			651.00000	671	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			914.00000	908	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			569.00000	588	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			746.00000	743	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			801.00000	823	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			728.00000	726	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			833.00000	855	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			711.00000	709	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			866.00000	888	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,860.00000	3,836	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			15.00000	15	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,880.00000	2,855	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			34.00000	34	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,924.00000	1,904	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			79.00000	83	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,180.00000	1,170	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			335.00000	350	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			452.00000	453	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,607.00000	1,632	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			303.00000	304	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,458.00000	2,483	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			197.00000	199	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,352.00000	3,378	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			131.00000	133	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,286.00000	4,312	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,910.00000	3,885	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			14.00000	15	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,929.00000	2,904	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			33.00000	33	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,967.00000	1,947	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			72.00000	76	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,211.00000	1,200	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			315.00000	329	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			462.00000	462	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,566.00000	1,592	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			310.00000	311	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,415.00000	2,440	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			201.00000	203	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,306.00000	3,332	26.00	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 15/03/2010 Currency Future	16.20	Call		135.00000	136	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,239.00000	4,265	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		4,009.00000	3,984	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		13.00000	13	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		3,027.00000	3,002	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		31.00000	31	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		2,055.00000	2,034	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		59.00000	63	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,273.00000	1,262	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		278.00000	291	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		482.00000	482	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,486.00000	1,512	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		324.00000	325	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,329.00000	2,354	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		210.00000	211	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,215.00000	3,241	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		142.00000	143	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,146.00000	4,172	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		4,057.00000	4,033	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		12.00000	13	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		3,075.00000	3,051	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		30.00000	30	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		2,103.00000	2,078	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		57.00000	57	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,307.00000	1,294	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		261.00000	273	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		492.00000	493	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,447.00000	1,472	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		330.00000	332	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,285.00000	2,312	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		214.00000	216	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,169.00000	3,195	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		144.00000	146	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,099.00000	4,125	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,959.00000	3,935	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		14.00000	14	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,978.00000	2,953	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		32.00000	32	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		2,011.00000	1,990	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		65.00000	69	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,242.00000	1,231	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		296.00000	310	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		471.00000	472	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,526.00000	1,552	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		317.00000	318	24.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.15	Put			2,372.00000	2,397	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			206.00000	207	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,260.00000	3,287	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			138.00000	139	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,193.00000	4,219	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			4,204.00000	4,180	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			9.00000	10	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			3,222.00000	3,197	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			26.00000	27	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,247.00000	2,222	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			52.00000	52	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,411.00000	1,397	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			216.00000	226	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			526.00000	526	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,330.00000	1,355	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			349.00000	351	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,154.00000	2,180	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			228.00000	230	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,033.00000	3,059	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			153.00000	154	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			3,957.00000	3,984	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,303.00000	4,279	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	8	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,320.00000	3,295	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			24.00000	24	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,344.00000	2,319	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			49.00000	49	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,484.00000	1,468	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			188.00000	198	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			550.00000	550	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,255.00000	1,279	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			362.00000	364	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,067.00000	2,094	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			238.00000	240	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			2,943.00000	2,969	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			159.00000	160	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			3,863.00000	3,890	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,254.00000	4,229	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	9	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,271.00000	3,246	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			25.00000	25	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,296.00000	2,271	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			50.00000	50	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,447.00000	1,432	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			202.00000	211	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 15/03/2010 Currency Future	12.85	Call			538.00000	538	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,292.00000	1,317	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			356.00000	358	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,110.00000	2,137	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			233.00000	235	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			2,988.00000	3,014	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			156.00000	157	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			3,910.00000	3,937	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			4,106.00000	4,082	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			11.00000	12	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			3,124.00000	3,100	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			29.00000	29	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			2,151.00000	2,126	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			56.00000	55	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,341.00000	1,327	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			246.00000	257	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			503.00000	503	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,408.00000	1,433	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			336.00000	338	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,241.00000	2,268	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			219.00000	220	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,124.00000	3,150	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			147.00000	149	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,052.00000	4,078	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			4,155.00000	4,131	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			10.00000	11	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			3,173.00000	3,148	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			28.00000	28	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,199.00000	2,174	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			54.00000	54	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,376.00000	1,362	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			230.00000	241	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			514.00000	515	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,369.00000	1,394	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			343.00000	345	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,197.00000	2,224	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			224.00000	225	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,078.00000	3,104	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			150.00000	152	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,004.00000	4,031	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,352.00000	4,328	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			7.00000	7	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,369.00000	3,344	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			23.00000	23	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,392.00000	2,368	17.57	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	9.75	Put		47.00000	47	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,521.00000	1,505	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		176.00000	184	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		562.00000	562	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,217.00000	1,242	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		369.00000	371	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,024.00000	2,051	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		243.00000	245	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		2,898.00000	2,924	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		162.00000	163	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		3,816.00000	3,843	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,401.00000	4,377	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		6.00000	7	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,418.00000	3,393	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		22.00000	22	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,441.00000	2,416	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		46.00000	46	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,559.00000	1,542	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		164.00000	172	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		575.00000	575	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,180.00000	1,204	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		377.00000	378	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		1,981.00000	2,008	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		249.00000	250	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		2,853.00000	2,879	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		165.00000	167	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,770.00000	3,796	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,599.00000	4,575	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		4.00000	4	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,614.00000	3,590	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		19.00000	19	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,636.00000	2,611	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		40.00000	40	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,716.00000	1,698	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		121.00000	127	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		631.00000	630	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,036.00000	1,059	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		408.00000	409	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,812.00000	1,839	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		271.00000	272	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,676.00000	2,702	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		178.00000	180	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,583.00000	3,609	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,748.00000	4,724	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	23.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.35	Call		3,762.00000	3,737	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		17.00000	17	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,782.00000	2,757	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		37.00000	36	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,839.00000	1,820	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		94.00000	99	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		678.00000	676	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		932.00000	955	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		433.00000	435	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,688.00000	1,714	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		290.00000	291	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,545.00000	2,570	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		189.00000	191	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,444.00000	3,470	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		77.00000	79	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,331.00000	5,358	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		27.00000	27	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,282.00000	7,307	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		71.00000	73	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,476.00000	5,503	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		25.00000	25	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,430.00000	7,454	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,500.00000	4,476	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		5.00000	5	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,516.00000	3,491	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		21.00000	21	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,538.00000	2,513	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		43.00000	43	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,636.00000	1,619	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		141.00000	148	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		392.00000	393	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		1,896.00000	1,923	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		171.00000	173	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,676.00000	3,703	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		68.00000	70	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,573.00000	5,599	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		24.00000	24	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,528.00000	7,553	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		65.00000	67	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,669.00000	5,696	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		22.00000	22	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,627.00000	7,652	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,254.00000	4,229	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	9	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		60.00000	62	28.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.85	Put			5,815.00000	5,842	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			21.00000	20	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,775.00000	7,800	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			57.00000	59	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			5,912.00000	5,939	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			20.00000	19	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			7,874.00000	7,899	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			0.00000	55	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			0.00000	6,085	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			0.00000	18	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			0.00000	8,047	28.37	0.00	0	0.00
AL12 On 06/08/2009 Index Future				309.00800	310.59500		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				244.33000	244.39500		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				274.39000	274.83800		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				305.89400	306.50200		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				285.09200	285.82100		0.00	0.00	0	644.00
ALBI On 05/11/2009 Index Future				290.20800	290.95000		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				295.70600	296.46400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				123.48300	123.60400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				125.72400	125.84600		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.09900	128.22500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				287.03200	287.73800		0.00	0.00	0	567.00
GOVI On 05/11/2009 jGovi				292.18200	292.90000		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				297.70350	298.43550		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				357.69600	356.76000		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				364.86800	363.87000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.87900	7.87900		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap				9.05100	9.02300		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.66500	8.65300		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.91800	8.89200		20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			9.17800		9.14400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.17600		9.13800		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.24700		9.21600		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			7.52300		7.53000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.27000		7.27200		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.38100		7.37700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.65600		7.65900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.93900		7.94000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.21000		8.21700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.89600		7.89900		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.06700		8.06600		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.30200		8.29700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.80800		8.78500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.93100		8.90500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			9.07500		9.04600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.10000		9.06600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.15100		9.11600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.21300		9.17700		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.58900		7.59100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.33600		7.34100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.52200		7.53000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.66700		7.67100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.61700		7.62200		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.77000		7.77600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			274.39100		275.24400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			279.36900		280.23800		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			284.64800		285.53300		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.35900		7.33800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,471.00000	2,449	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Call			2,716.00000	2,694	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	7	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			1,238.00000	1,237	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			17.00000	16	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.73700		8.68700		7.75	0.00	0	9,090.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,111.00000	2,870	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			170.00000	193	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.84400		8.79200		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			260.00000	229	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,078.00000	7,312	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.93200		8.87600		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			784.00000	723	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,445.00000	6,657	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.97200		8.91200		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,201.00000	2,082	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			4,150.00000	4,312	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.26600		9.20600		16.57	253,278.94	2,261	12,963.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,107.00000	888	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,050.00000	3,387	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			17,752.00000	18,308	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.32200		9.26000		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,075.00000	2,822	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,501.00000	5,815	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,200.00000	1,998	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,036.00000	7,400	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			357.00000	307	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			15,639.00000	16,156	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			196.00000	166	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,307.00000	18,844	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.37200		9.30800		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,841.00000	1,692	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,095.00000	12,524	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.40200		9.33600		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			4,960.00000	4,688	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			8,037.00000	8,355	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.81400		8.78400		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,143.00000	2,029	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			210.00000	221	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.90100		8.86900		7.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Call			196.00000	180	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,907.00000	6,020	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.98000		8.94700		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			430.00000	407	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,212.00000	6,316	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			9.02000		8.98500		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,702.00000	1,647	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,513.00000	3,587	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.24300		9.20300		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,267.00000	1,129	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,013.00000	1,091	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.32500		9.28400		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			126.00000	112	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			10,190.00000	10,393	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.40500		9.36100		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			941.00000	886	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,165.00000	7,336	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.45000		9.40500		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,674.00000	2,573	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,735.00000	4,859	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.26100		9.23100		12.71	0.00	0	910.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,287.00000	1,171	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,176.00000	1,236	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.33400		9.30400		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			131.00000	119	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			11,288.00000	11,449	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.40200		9.37000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,018.00000	972	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,904.00000	8,038	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.44500		9.41100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,922.00000	2,836	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			5,220.00000	5,321	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.82700		8.78700		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			1,781.00000	1,657	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			177.00000	194	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			6,511.00000	6,651	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.92300		8.88100		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			160.00000	144	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,898.00000	5,022	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			9.01600		8.97000		6.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future	7.50	Call			345.00000	321	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,127.00000	5,248	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.07000		9.02100		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,674.00000	1,606	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,487.00000	2,565	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.34900		9.32000		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,055.00000	953	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,475.00000	1,545	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.41800		9.38700		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			116.00000	106	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			12,180.00000	12,351	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.48200		9.45000		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,019.00000	974	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,305.00000	8,443	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.52500		9.49200		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,449.00000	3,355	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,833.00000	4,925	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.42300		9.38800		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			905.00000	796	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,753.00000	1,857	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.48000		9.44300		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			182.00000	165	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,255.00000	11,460	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.55300		9.51500		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,317.00000	1,253	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,617.00000	7,776	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.63600		9.59900		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,275.00000	3,173	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			5,333.00000	5,445	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.86000		8.81000		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,375.00000	1,166	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,857.00000	2,046	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			71.00000	49	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,039.00000	7,414	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.89400		8.84300		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,779.00000	7,450	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,125.00000	1,199	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			204.00000	177	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,853.00000	15,229	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			102.00000	87	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,467.00000	17,855	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future			8.92300	8.87100		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		9,764.00000	9,438	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		1,678.00000	1,761	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		927.00000	853	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		13,184.00000	13,519	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.93600	8.88200		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		3,993.00000	3,799	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		7,100.00000	7,328	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			283.32800	284.02600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			288.46800	289.17900		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			293.91900	294.64400		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.55590	6.48380		16.28	0.00	0	179,036.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		169.00000	207	16.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		185.00000	151	16.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		197.00000	238	16.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		163.00000	132	16.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		226.00000	271	17.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		142.00000	115	17.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		197.00000	238	16.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		163.00000	132	16.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		226.00000	271	17.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		142.00000	115	17.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		292.00000	342	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		108.00000	86	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		292.00000	342	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		108.00000	86	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		258.00000	306	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		124.00000	100	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		150.00000	178	16.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		216.00000	172	16.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		133.00000	158	16.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		249.00000	202	16.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		150.00000	178	16.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		216.00000	172	16.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		133.00000	158	16.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		249.00000	202	16.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		118.00000	140	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		284.00000	234	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		118.00000	140	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		284.00000	234	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		327.00000	380	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		93.00000	74	18.00	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	6.20	Call		364.00000	420	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		80.00000	64	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		92.00000	110	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		358.00000	304	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		104.00000	124	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		320.00000	268	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		104.00000	124	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		320.00000	268	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		82.00000	97	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		398.00000	341	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		82.00000	97	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		398.00000	341	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		64.00000	76	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		480.00000	420	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		51.00000	60	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		567.00000	504	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		64.00000	76	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		480.00000	420	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		72.00000	86	18.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		438.00000	380	18.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		57.00000	68	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		523.00000	462	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		45.00000	53	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		611.00000	547	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		57.00000	68	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		523.00000	462	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		45.00000	53	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		611.00000	547	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		36.00000	42	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		702.00000	636	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		40.00000	47	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		656.00000	592	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		40.00000	47	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		656.00000	592	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		32.00000	38	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		748.00000	682	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		26.00000	30	20.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		842.00000	774	20.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		36.00000	42	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		702.00000	636	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		29.00000	34	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		795.00000	728	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		26.00000	30	20.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		842.00000	774	20.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	24	21.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Put		937.00000	868	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		32.00000	38	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		748.00000	682	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	24	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		937.00000	868	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		17.00000	20	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,033.00000	964	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		23.00000	27	21.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		889.00000	821	21.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		19.00000	22	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		985.00000	916	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		15.00000	18	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,082.00000	1,012	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		364.00000	420	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		80.00000	64	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,734.00000	5,806	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,234.00000	4,306	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,734.00000	2,806	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,237.00000	1,309	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		4.00000	3	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	5	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,771.00000	1,700	26.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	34.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,267.00000	3,195	34.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	41.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,767.00000	4,694	41.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	46.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,266.00000	6,194	46.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,934.00000	6,006	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,434.00000	4,506	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,934.00000	3,006	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,436.00000	1,508	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		2.00000	2	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		6.00000	7	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,573.00000	1,501	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	33.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,067.00000	2,995	33.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	40.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,567.00000	4,494	40.49	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	12.55	Call		0.00000	0	48.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,066.00000	5,994	48.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,984.00000	6,056	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,484.00000	4,556	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,984.00000	3,056	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,486.00000	1,557	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	2	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		7.00000	8	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,523.00000	1,452	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	33.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,017.00000	2,945	33.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	40.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,517.00000	4,444	40.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	47.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,016.00000	5,944	47.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		484.00000	546	19.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		50.00000	40	19.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		403.00000	461	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		69.00000	55	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		705.00000	773	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		22.00000	17	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		614.00000	680	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		31.00000	24	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		527.00000	590	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		43.00000	34	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		443.00000	503	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		59.00000	47	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		660.00000	726	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		26.00000	21	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		570.00000	635	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		36.00000	29	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		443.00000	503	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		59.00000	47	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		570.00000	635	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		36.00000	29	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,184.00000	4,256	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,184.00000	3,256	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,184.00000	2,256	29.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	29.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,188.00000	1,259	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.30	Put			4.00000	4	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			5.00000	5	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,821.00000	1,749	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	1	36.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,817.00000	3,745	36.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	46.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,816.00000	5,744	46.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	37.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,816.00000	7,744	37.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,134.00000	4,206	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,134.00000	3,206	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,134.00000	2,206	29.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,139.00000	1,210	23.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			5.00000	4	23.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			4.00000	5	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,870.00000	1,799	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	37.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,867.00000	3,795	37.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	47.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,866.00000	5,794	47.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	36.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,866.00000	7,794	36.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,084.00000	4,156	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,084.00000	3,156	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,084.00000	2,156	30.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,089.00000	1,161	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			5.00000	5	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			4.00000	4	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,920.00000	1,849	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	37.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,917.00000	3,845	37.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	47.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,916.00000	5,844	47.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	36.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,916.00000	7,844	36.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,034.00000	4,106	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,034.00000	3,106	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,034.00000	2,106	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,040.00000	1,111	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		6.00000	5	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		4.00000	4	27.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,970.00000	1,898	27.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,967.00000	3,895	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	47.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,966.00000	5,894	47.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	36.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,966.00000	7,894	36.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,967.00000	3,895	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	47.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,966.00000	5,894	47.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	36.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,966.00000	7,894	36.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		0.00000	4,056	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		0.00000	2,056	30.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	30.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		0.00000	1,062	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		0.00000	6	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		0.00000	4	28.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		0.00000	1,948	28.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	37.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		0.00000	3,945	37.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	36.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		0.00000	7,944	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.62450	6.55320		17.47	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		301.00000	336	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		297.00000	261	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		325.00000	362	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		272.00000	238	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		301.00000	336	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		297.00000	261	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		351.00000	390	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		247.00000	216	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		351.00000	390	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		247.00000	216	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		406.00000	450	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		203.00000	176	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		378.00000	420	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		225.00000	195	17.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.40	Call		378.00000	420	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		225.00000	195	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		281.00000	311	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		328.00000	286	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		263.00000	291	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		360.00000	316	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		263.00000	291	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		360.00000	316	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		246.00000	272	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		393.00000	347	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		246.00000	272	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		393.00000	347	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		436.00000	482	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		183.00000	158	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		436.00000	482	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		183.00000	158	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		467.00000	515	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		164.00000	141	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		189.00000	209	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		536.00000	484	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		230.00000	254	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		427.00000	380	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		215.00000	238	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		462.00000	414	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		215.00000	238	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		462.00000	414	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		202.00000	223	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		499.00000	448	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		189.00000	209	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		536.00000	484	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		166.00000	184	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		613.00000	559	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		147.00000	162	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		693.00000	637	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		130.00000	143	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		776.00000	718	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		115.00000	126	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		862.00000	802	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		177.00000	196	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		574.00000	521	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		156.00000	172	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		653.00000	598	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		138.00000	152	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		735.00000	677	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		177.00000	196	19.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Put		574.00000	521	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		138.00000	152	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		735.00000	677	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		122.00000	134	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		819.00000	760	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		156.00000	172	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		653.00000	598	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,703.00000	5,775	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		4,203.00000	4,275	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		2,704.00000	2,775	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,218.00000	1,288	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		15.00000	14	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		40.00000	44	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,837.00000	1,769	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		8.00000	9	28.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,305.00000	3,234	28.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,799.00000	4,728	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	34.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,298.00000	6,226	34.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,953.00000	6,025	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
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,453.00000	4,525	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		2,954.00000	3,025	32.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	32.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,463.00000	1,534	21.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		10.00000	9	21.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		50.00000	54	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,597.00000	1,530	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	11	28.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,057.00000	2,987	28.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	3	30.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,549.00000	4,478	30.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,048.00000	5,977	34.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,003.00000	6,075	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		4,503.00000	4,575	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		3,004.00000	3,075	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	0	31.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,512.00000	1,583	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		9.00000	8	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		52.00000	57	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,549.00000	1,482	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		11.00000	12	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,008.00000	2,937	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,499.00000	4,428	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,998.00000	5,927	34.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		568.00000	622	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		115.00000	98	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		499.00000	550	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		146.00000	125	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		720.00000	781	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		67.00000	56	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		642.00000	700	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		89.00000	75	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		533.00000	585	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		130.00000	111	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		499.00000	550	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		146.00000	125	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		605.00000	660	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		101.00000	86	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		406.00000	450	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		203.00000	176	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		202.00000	223	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		499.00000	448	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		681.00000	740	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		77.00000	65	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,203.00000	3,275	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,206.00000	2,277	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		3.00000	2	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		5.00000	5	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,801.00000	3,731	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	33.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,798.00000	5,727	33.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	1	37.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,797.00000	7,726	37.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,103.00000	4,175	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		3,103.00000	3,175	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,106.00000	2,177	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.45	Put		3.00000	3	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,121.00000	1,191	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		18.00000	16	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		37.00000	40	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,934.00000	1,866	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	5	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,901.00000	3,830	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	34.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,898.00000	5,827	34.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	38.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,897.00000	7,826	38.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,053.00000	4,125	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		3,054.00000	3,125	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,057.00000	2,128	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		4.00000	3	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,072.00000	1,142	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		19.00000	18	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		36.00000	39	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,983.00000	1,914	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,951.00000	3,880	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,948.00000	5,877	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	38.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,947.00000	7,876	38.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		0.00000	4,075	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		0.00000	2,078	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	4	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		0.00000	1,094	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		0.00000	19	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		0.00000	37	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		0.00000	1,963	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	4	29.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		0.00000	3,930	29.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	38.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		0.00000	7,926	38.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.69160	6.62300		17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		397.00000	432	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		374.00000	341	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		420.00000	456	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		347.00000	315	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		397.00000	432	17.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.60	Put		374.00000	341	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		443.00000	481	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		320.00000	290	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		494.00000	535	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		271.00000	244	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		468.00000	508	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		295.00000	266	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		377.00000	409	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		404.00000	368	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		359.00000	387	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		436.00000	396	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		359.00000	387	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		436.00000	396	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		550.00000	593	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		227.00000	202	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		325.00000	351	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		502.00000	459	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		295.00000	318	18.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		572.00000	526	18.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		268.00000	288	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		645.00000	597	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		243.00000	262	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		720.00000	671	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		610.00000	656	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		187.00000	165	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		642.00000	690	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		169.00000	148	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		579.00000	624	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		206.00000	183	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		522.00000	564	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		249.00000	222	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		342.00000	368	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		469.00000	427	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		309.00000	334	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		536.00000	492	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		281.00000	303	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		608.00000	561	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		709.00000	759	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		136.00000	118	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		744.00000	796	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		121.00000	104	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		675.00000	724	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		152.00000	132	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		610.00000	656	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		187.00000	165	17.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.30	Call		550.00000	593	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		227.00000	202	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		325.00000	351	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		502.00000	459	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,223.00000	4,292	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,224.00000	3,292	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,230.00000	2,298	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		7.00000	6	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,252.00000	1,320	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		29.00000	28	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		88.00000	93	24.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,865.00000	1,801	24.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		17.00000	18	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,794.00000	3,727	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,781.00000	5,712	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	2	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,779.00000	7,710	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,123.00000	4,192	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,124.00000	3,193	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,131.00000	2,199	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		8.00000	7	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,157.00000	1,225	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		34.00000	33	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		82.00000	87	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,959.00000	1,895	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		16.00000	17	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,893.00000	3,825	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		4.00000	4	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,881.00000	5,812	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	2	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,878.00000	7,810	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,073.00000	4,142	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,074.00000	3,143	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,081.00000	2,149	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		8.00000	8	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,110.00000	1,177	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		37.00000	35	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		80.00000	84	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.55	Put			2,007.00000	1,943	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			15.00000	16	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,942.00000	3,875	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	4	30.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,930.00000	5,862	30.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	2	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,928.00000	7,860	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,023.00000	4,092	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,025.00000	3,093	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			2.00000	1	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,032.00000	2,100	22.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			9.00000	8	22.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,063.00000	1,130	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			40.00000	38	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			78.00000	82	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,055.00000	1,990	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			15.00000	16	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,992.00000	3,924	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	4	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,980.00000	5,912	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,978.00000	7,910	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,063.00000	1,130	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			40.00000	38	16.77	0.00	0	0.00

Total for Derivatives:								67,788,551.94	6,571	941,668.00
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Grand Total:								67,788,551.94	6,571	941,668.00
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